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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

TALCOTT RESOLUTION LIFE INSURANCE COMPANY

NAIC Group Code 4926 (Current) 4926 (Prior) NAIC Company Code 88072 Employer's ID Number 06-0974148

Organized under the Laws of CT, State of Domicile or Port of Entry CT

Country of Domicile United States of America

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

Incorporated/Organized 02/16/1978 Commenced Business 01/01/1979

Statutory Home Office 1 Griffin Road N (Street and Number), Windsor, CT, US 06095-1512 (City or Town, State, Country and Zip Code)

Main Administrative Office 1 Griffin Road N (Street and Number)
Windsor, CT, US 06095-1512 (City or Town, State, Country and Zip Code), 800-862-6668 (Area Code) (Telephone Number)

Mail Address 1 Griffin Road N (Street and Number or P.O. Box), Windsor, CT, US 06095-1512 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 Griffin Road N (Street and Number)
Windsor, CT, US 06095-1512 (City or Town, State, Country and Zip Code), 800-862-6668 (Area Code) (Telephone Number)

Internet Website Address www.talcottresolution.com

Statutory Statement Contact Andrew G. Helming (Name), 860-791-0166 (Area Code) (Telephone Number)
Statement.questions@talcottresolution.com (E-mail Address), 860-624-0444 (FAX Number)

OFFICERS

Chief Executive Officer and President	Peter Francis Sannizzaro	VP and Controller	Michael Robert Hazel
VP and Chief Financial Officer	Robert Raymond Siracusa	AVP and Treasurer	Jeremy Matthew Billiel

OTHER

John Buck Brady, VP and Appointed Actuary

Christopher Benedict Cramer, SVP and Corporate Secretary

DIRECTORS OR TRUSTEES

Matthew James Poznar #	Lisa Michelle Proch #	Peter Francis Sannizzaro
Samir Srivastava #	Robert William Stein	Ronald Kazuo Tanemura #

State of Connecticut
County of Hartford SS

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

Peter F. Sannizzaro	Michael R. Hazel	Christopher B. Cramer
Chief Executive Officer and President	Vice President and Controller	Senior Vice President and Corporate Secretary

Subscribed and sworn to before me this 8 day of February 2022

Sandra D. Mangeri

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

August 31, 2023

SANDRA D. MANGERI
NOTARY PUBLIC
MY COMMISSION EXPIRES AUG. 31, 2023

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)	13,496,610,462		13,496,610,462	6,726,204,503
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	55,596,475		55,596,475	38,401,440
	2.2 Common stocks	848,164,631	12,323,817	835,840,814	687,459,862
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	1,166,390,688		1,166,390,688	1,210,628,087
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)	10,500,000		10,500,000	14,128,205
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 27,935,557 , Schedule E - Part 1), cash equivalents ($ 525,141,341 , Schedule E - Part 2) and short-term investments ($ 409,403,124 , Schedule DA)	962,480,022		962,480,022	462,642,587
6.	Contract loans (including $ premium notes)	1,382,886,409		1,382,886,409	1,345,138,902
7.	Derivatives (Schedule DB)	264,802,883		264,802,883	270,607,360
8.	Other invested assets (Schedule BA)	656,921,970		656,921,970	539,185,449
9.	Receivables for securities	56,114,332		56,114,332	11,629,849
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets	5,357,000		5,357,000	15,220,400
12.	Subtotals, cash and invested assets (Lines 1 to 11)	18,905,824,872	12,323,817	18,893,501,055	11,321,246,644
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	176,040,939		176,040,939	107,229,899
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	64,895		64,895	35,461
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)				
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	33,055,034		33,055,034	28,969,540
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	375,689,696		375,689,696	148,716,313
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	76,669,057		76,669,057	
18.2	Net deferred tax asset	194,739,616	112,848,616	81,891,000	111,835,000
19.	Guaranty funds receivable or on deposit	625,613		625,613	820,795
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	33,243,661		33,243,661	17,320,829
24.	Health care ($ 0) and other amounts receivable	3,172		3,172	36
25.	Aggregate write-ins for other than invested assets	34,616,514	5,776,793	28,839,721	33,512,163
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	19,830,573,069	130,949,226	19,699,623,843	11,769,686,680
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	81,202,407,485		81,202,407,485	80,575,821,360
28.	Total (Lines 26 and 27)	101,032,980,554	130,949,226	100,902,031,328	92,345,508,040
	DETAILS OF WRITE-INS				
1101.	Collateral on derivatives	5,357,000		5,357,000	15,220,400
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)	5,357,000		5,357,000	15,220,400
2501.	Disbursements and items not allocated	34,616,514	5,776,793	28,839,721	33,512,163
2502.					
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	34,616,514	5,776,793	28,839,721	33,512,163

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 14,527,202,742 (Exh. 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 1,556,511,649 Modco Reserve)	14,527,202,742	6,956,404,721
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	115,431	157,093
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	130,956,737	231,427,677
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	200,383,043	195,916,764
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid (Exhibit 4, Line 10)		
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 $ 0 Modco)	1,822,763	1,858,830
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)		
	6.3 Coupons and similar benefits (including $ 0 Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	344,729,364	363,903,876
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 199,417,729 ceded	199,417,729	303,062,552
	9.4 Interest maintenance reserve (IMR, Line 6)	554,299,178	203,545,868
10.	Commissions to agents due or accrued-life and annuity contracts $ 8,035,825 accident and health $ 0 and deposit-type contract funds $ 0	8,035,825	7,078,495
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	19,665,879	20,777,756
13.	Transfers to Separate Accounts due or accrued (net) (including $ (99,427,018) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(809,326,242)	(927,622,849)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	3,052,150	5,160,213
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)		72,650,043
15.2	Net deferred tax liability		
16.	Unearned investment income	3,980,228	4,156,882
17.	Amounts withheld or retained by reporting entity as agent or trustee		
18.	Amounts held for agents' account, including $ 7,378,493 agents' credit balances	7,381,665	5,339,510
19.	Remittances and items not allocated	45,419,767	34,087,611
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ 0 and interest thereon $ 0		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	233,880,175	170,141,095
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	848,733,295	
	24.04 Payable to parent, subsidiaries and affiliates		
	24.05 Drafts outstanding	39,183,633	35,745,332
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	247,542,719	241,325,290
	24.08 Derivatives	97,822,799	359,102,999
	24.09 Payable for securities	248,445,905	2,418,713
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	593,422,893	340,841,682
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	17,546,167,678	8,627,480,153
27.	From Separate Accounts Statement	81,202,407,485	80,575,821,360
28.	Total liabilities (Lines 26 and 27)	98,748,575,163	89,203,301,513
29.	Common capital stock	5,690,000	5,690,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	142,163,726	150,072,795
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	1,107,535,846	1,107,535,846
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	898,066,593	1,878,907,886
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	2,147,766,165	3,136,516,527
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,153,456,165	3,142,206,527
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	100,902,031,328	92,345,508,040
	DETAILS OF WRITE-INS		
2501.	Payable for repurchase agreements	479,435,000	102,814,254
2502.	Collateral on derivatives	85,438,374	202,732,137
2503.	Other liabilities - abandoned property unpaid funds	15,102,212	17,340,393
2598.	Summary of remaining write-ins for Line 25 from overflow page	13,447,307	17,954,898
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	593,422,893	340,841,682
3101.	Gain on inforce reinsurance	142,163,726	150,072,795
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	142,163,726	150,072,795
3401.			
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)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	1,161,037,564	(49,778,399)
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	558,161,785	866,187,538
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	44,505,655	9,281,209
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)	(68,012,018)	30,359,975
7.	Reserve adjustments on reinsurance ceded	5,512,295,984	(1,325,292,111)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	917,798,739	865,681,540
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	14,012,480	23,514,749
9.	Total (Lines 1 to 8.3)	8,139,800,189	419,954,501
10.	Death benefits	607,460,958	435,075,037
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,269,350	2,624,002
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	379,344,204	370,303,078
13.	Disability benefits and benefits under accident and health contracts	21,933	27,920
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	1,380,857,513	1,430,936,339
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	11,885,369	19,270,532
18.	Payments on supplementary contracts with life contingencies	207,648	243,054
19.	Increase in aggregate reserves for life and accident and health contracts	7,570,756,359	(108,829,882)
20.	Totals (Lines 10 to 19)	9,953,803,334	2,149,650,080
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	50,979,195	46,469,494
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	867,079,017	(28,933)
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	146,100,182	108,028,955
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	1,205,722	1,952,859
25.	Increase in loading on deferred and uncollected premiums		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,608,138,645)	(2,552,327,919)
27.	Aggregate write-ins for deductions	297,024,111	(13,908,796)
28.	Totals (Lines 20 to 27)	8,708,052,916	(260,164,260)
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(568,252,727)	680,118,761
30.	Dividends to policyholders and refunds to members	3,103,689	59,774,150
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(571,356,416)	620,344,611
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(105,753,892)	23,754,273
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)	(465,602,524)	596,590,338
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 7,438,793 (excluding taxes of $ 26,271,150 transferred to the IMR)	(97,121,688)	166,770
35.	Net income (Line 33 plus Line 34)	(562,724,212)	596,757,108
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	3,142,206,527	3,194,448,830
37.	Net income (Line 35)	(562,724,212)	596,757,108
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 15,299,987	174,378,224	(326,934,094)
39.	Change in net unrealized foreign exchange capital gain (loss)	(13,912,467)	168,669
40.	Change in net deferred income tax	16,688,402	46,566,387
41.	Change in nonadmitted assets	(31,532,160)	(24,977,308)
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	(63,739,080)	(16,913,996)
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		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in		
	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	(500,000,000)	(319,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(7,909,069)	(7,909,069)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(988,750,362)	(52,242,303)
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,153,456,165	3,142,206,527
	DETAILS OF WRITE-INS		
08.301.	Miscellaneous income	8,057,834	15,037,807
08.302.	Other investment management fees	5,694,006	8,169,994
08.303.	Separate Account loads	260,640	306,948
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	14,012,480	23,514,749
2701.	IMR adjustment on reinsurance assumed	509,850,093	
2702.	Miscellaneous deductions	1,972,964	(256,531)
2703.	Change in provision for future dividends	(426,597)	(12,621,203)
2798.	Summary of remaining write-ins for Line 27 from overflow page	(214,372,349)	(1,031,062)
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	297,024,111	(13,908,796)
5301.	Gain on inforce reinsurance	(7,909,069)	(7,909,069)
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(7,909,069)	(7,909,069)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	481,018,524	(3,894,560)
2.	Net investment income	593,603,945	888,987,070
3.	Miscellaneous income	855,890,132	(413,644,916)
4.	Total (Lines 1 through 3)	1,930,512,601	471,447,594
5.	Benefit and loss related payments	3,758,623,317	2,183,093,069
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(2,726,435,252)	(2,499,017,428)
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,079,745,668	73,958,843
8.	Dividends paid to policyholders	3,139,756	59,728,531
9.	Federal and foreign income taxes paid (recovered) net of $ 33,709,943 tax on capital gains (losses)	77,275,151	14,961,587
10.	Total (Lines 5 through 9)	2,192,348,640	(167,275,398)
11.	Net cash from operations (Line 4 minus Line 10)	(261,836,039)	638,722,992
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2,884,868,950	1,490,432,937
	12.2 Stocks	44,064,092	37,121,675
	12.3 Mortgage loans	235,065,415	220,018,801
	12.4 Real estate		
	12.5 Other invested assets	94,927,981	29,367,590
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(45,632)	(304,398)
	12.7 Miscellaneous proceeds	255,911,203	158,813,914
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,514,792,009	1,935,450,519
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	1,544,596,857	1,637,013,207
	13.2 Stocks	34,415,900	15,078,341
	13.3 Mortgage loans	190,494,959	180,337,729
	13.4 Real estate		
	13.5 Other invested assets	111,382,497	91,067,540
	13.6 Miscellaneous applications	487,898,956	3,090,301
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,368,789,169	1,926,587,118
14.	Net increase (decrease) in contract loans and premium notes	28,782,806	(8,771,025)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	1,117,220,034	17,634,426
	Cash from Financing and Miscellaneous Sources		
16.	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	(118,755,241)	(6,843,631)
	16.5 Dividends to stockholders	500,000,000	319,000,000
	16.6 Other cash provided (applied)	263,208,681	(22,958,693)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(355,546,560)	(348,802,324)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	499,837,435	307,555,094
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	462,642,587	155,087,493
	19.2 End of year (Line 18 plus Line 19.1)	962,480,022	462,642,587

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

20.0001.	Non-cash proceeds from asset exchanges - bonds and mortgages	(89,516,157)	(204,263,040)
20.0002.	Non-cash proceeds from asset exchanges - bonds and mortgages	(89,516,157)	(204,263,040)
20.0003.	Non-cash premium for change in provision for experience rating refunds - ceded	13,006,413	(14,599,839)
20.0004.	Non-cash for other amounts receivable under reinsurance contracts	13,006,413	(14,599,839)
20.0005.	Non-cash reserve adjustments on reinsurance ceded	(6,781,737,397)	
20.0006.	Non-cash ceded premiums for reinsurance	7,633,341,584	
20.0007.	Non-cash transfer of funds witheld for unauthorized reinsurance	(848,733,295)	
20.0008.	Non-cash transfer of IMR liability for reinsurance	(213,420,693)	
20.0009.	Non-cash IMR reserve transferred on reinsurance	213,420,693	
20.0010.	Non-cash transfer of other balances for reinsurance	(2,870,892)	
20.0011.	Non-cash transfer of bonds purchased for reinsurance	8,012,572,926	
20.0012.	Non-cash transfer of contract loans purchased for reinsurance	8,964,701	
20.0013.	Non-cash assumed premiums for reinsurance	(8,324,482,710)	

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

20.0014. Non-cash other amounts receivable under reinsurance contracts	244,293,002	
20.0015. Non cash investment income due and accrued transferred on reinsurance	75,117,593	
20.0016. Non-cash adjustment of IMR on reinsurance	509,850,093	
20.0017. Non-cash transfer of IMR reserves on reinsurance	(509,850,093)	
20.0018. Non-cash transfer of other balances for reinsurance	(16,465,512)	

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	1,161,037,564	(43,219,042)	(67,032,400)	1,909,477,410	(638,188,653)	249			
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX			XXX	XXX		XXX
3.	Net investment income	558,161,785	18,352,992	78,247,307	401,355,440	(1,287,968)			61,494,015	
4.	Amortization of Interest Maintenance Reserve (IMR)	44,505,655	(742,780)	1,195,093	41,343,369				2,709,973	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	(68,012,018)	1,647,408	1,354,829	(89,841,239)	11,498,640	7,328,344	XXX		
7.	Reserve adjustments on reinsurance ceded	5,512,295,984	(102,835,683)		6,778,766,321	(1,163,634,654)		XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	917,798,739	231,747,663	430,310,893	166,813,225	88,926,958		XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	14,012,480	983,033	(63,729,884)	23,441,886	53,290,810			26,635	
9.	Totals (Lines 1 to 8.3)	8,139,800,189	105,933,590	380,345,838	9,231,356,412	(1,649,394,867)	7,328,593		64,230,623	
10.	Death benefits	607,460,958	222,750,017	384,710,942			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,269,350		3,269,350			XXX	XXX		
12.	Annuity benefits	379,344,204	XXX	XXX	197,263,540	182,080,664	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	21,933					21,933	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	1,380,857,513	2,741,413	32,312,968	1,295,554,622	50,248,510	XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	11,885,369	2,796,706	2,537,874	5,924,708	626,081		XXX		
18.	Payments on supplementary contracts with life contingencies	207,648			207,648		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	7,570,756,359	6,747,304	39,951,062	8,194,292,639	(670,192,984)	(41,662)	XXX		
20.	Totals (Lines 10 to 19)	9,953,803,334	235,035,439	462,782,196	9,693,243,157	(437,237,729)	(19,729)	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	50,979,195	1,695,111	3,817,387	38,145,363		7,321,334			XXX
22.	Commissions and expense allowances on reinsurance assumed	867,079,017	(8,715)		867,095,327		(7,595)	XXX		
23.	General insurance expenses and fraternal expenses	146,100,182	21,179,492	37,813,137	47,353,873	(967,665)			40,721,345	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,205,722	(15,442)	361,538	2,022,706	2,487			(1,165,567)	
25.	Increase in loading on deferred and uncollected premiums							XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(2,608,138,645)	(147,014,064)	(141,633,667)	(1,249,705,887)	(1,069,785,027)		XXX		
27.	Aggregate write-ins for deductions	297,024,111	27,869	(131,967)	296,473,612	449,516			205,081	
28.	Totals (Lines 20 to 27)	8,708,052,916	110,899,690	363,008,624	9,694,628,151	(1,507,538,418)	7,294,010		39,760,859	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(568,252,727)	(4,966,100)	17,337,214	(463,271,739)	(141,856,449)	34,583		24,469,764	
30.	Dividends to policyholders and refunds to members	3,103,689	3,103,689					XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(571,356,416)	(8,069,788)	17,337,214	(463,271,739)	(141,856,449)	34,583		24,469,764	
32.	Federal income taxes incurred (excluding tax on capital gains)	(105,753,892)							(105,753,892)	
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)	(465,602,524)	(8,069,788)	17,337,214	(463,271,739)	(141,856,449)	34,583		130,223,656	
34.	Policies/certificates in force end of year	1,492,392	299,546	93,030	635,539	463,347	930	XXX		
	DETAILS OF WRITE-INS									
08.301.	Miscellaneous income	8,057,834	851,395	10,346,894	23,850	(3,190,940)			26,635	
08.302.	Other investment management fees	5,694,006	131,638	(74,076,778)	22,969,998	56,669,148				
08.303.	Separate Account loads	260,640			448,038	(187,398)				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	14,012,480	983,033	(63,729,884)	23,441,886	53,290,810			26,635	
2701.	IMR adjustment on reinsurance assumed	509,850,093			509,850,093					
2702.	Miscellaneous deductions	1,972,964	454,466	(131,967)	882,483	562,901			205,081	
2703.	Change in provision for future dividends	(426,597)	(426,597)							
2798.	Summary of remaining write-ins for Line 27 from overflow page	(214,372,349)			(214,258,964)	(113,385)				
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	297,024,111	27,869	(131,967)	296,473,612	449,516			205,081	

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts [a]	(43,219,042)		17,821			4,052,489			(47,289,352)			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	18,352,992		691,270			15,847,188			1,814,534			
4.	Amortization of Interest Maintenance Reserve (IMR)	(742,780)		(742,780)									
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	1,647,408			25,194		635,738	678,231		306,846		1,399	
7.	Reserve adjustments on reinsurance ceded	(102,835,683)					(3,835)	(23,384,540)		(79,447,308)			
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	231,747,663						1,564,424		230,183,239			
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	983,033					3,835	190,868		788,330			
9.	Totals (Lines 1 to 8.3)	105,933,590		(33,689)	25,194		20,535,415	(20,951,017)		106,356,289		1,399	
10.	Death benefits	222,750,017		590,655			16,162,007	523,738		205,473,617			
11.	Matured endowments (excluding guaranteed annual pure endowments)												
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												
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	2,741,413		20,961			5,228			2,715,224			
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	2,796,706		11,177			231,338			2,554,191			
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	6,747,304		525,485			3,774,036			2,447,783			
20.	Totals (Lines 10 to 19)	235,035,439		1,148,278			20,172,609	523,738		213,190,814			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,695,111			10,724		178,377	676,723		829,304		(17)	XXX
22.	Commissions and expense allowances on reinsurance assumed	(8,715)		3,536			(12,251)						
23.	General insurance expenses	21,179,492					1,418,188			19,761,259		45	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	(15,442)										(15,442)	
25.	Increase in loading on deferred and uncollected premiums												
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(147,014,064)						(22,152,987)		(124,861,077)			
27.	Aggregate write-ins for deductions	27,869			14,470		73,126	1,507		(62,605)		1,371	
28.	Totals (Lines 20 to 27)	110,899,690		1,151,814	25,194		21,830,049	(20,951,019)		108,857,695		(14,043)	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(4,966,100)		(1,185,503)			(1,294,634)	2		(2,501,406)		15,442	
30.	Dividends to policyholders and refunds to members	3,103,689		80			3,103,609						
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(8,069,788)		(1,185,583)			(4,398,243)	2		(2,501,406)		15,442	
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)	(8,069,788)		(1,185,583)			(4,398,243)	2		(2,501,406)		15,442	
34.	Policies/certificates in force end of year	299,546		4,352	18,741		40,688	9,667		226,098			
	DETAILS OF WRITE-INS												
08.301.	Miscellaneous income	851,395								851,395			
08.302.	Other investment management fees	131,638					3,835	190,868		(63,065)			
08.303.	Separate Account loads												
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	983,033					3,835	190,868		788,330			
2701.	IMR adjustment on reinsurance assumed												
2702.	Miscellaneous deductions	454,466			14,470		499,723	1,507		(62,605)		1,371	
2703.	Change in provision for future dividends	(426,597)					(426,597)						
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	27,869			14,470		73,126	1,507		(62,605)		1,371	

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

(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.

(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)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	(67,032,400)			(5,404,975)		(61,627,425)			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	78,247,307			70,346,261		7,901,046			
4.	Amortization of Interest Maintenance Reserve (IMR)	1,195,093					1,195,093			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded	1,354,829		1,354,829						
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	430,310,893			(1)		430,310,893			
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income	(63,729,884)			21,360		(63,751,244)			
9.	Totals (Lines 1 to 8.3)	380,345,838		1,354,829	64,962,645		314,028,364			
10.	Death benefits	384,710,942			77,977,307		306,733,635			
11.	Matured endowments (excluding guaranteed annual pure endowments)	3,269,350			1,022,263		2,247,086			
12.	Annuity benefits	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	32,312,968			(21,156)		32,334,124			
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds	2,537,874			861,346		1,676,529			
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	39,951,062			(15,671,081)		55,622,143			
20.	Totals (Lines 10 to 19)	462,782,196			64,168,679		398,613,518			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	3,817,387		1,354,829			2,462,558			XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	37,813,137			272,008		37,541,129			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	361,538					361,538			
25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(141,633,667)					(141,633,667)			
27.	Aggregate write-ins for deductions	(131,967)					(131,967)			
28.	Totals (Lines 20 to 27)	363,008,624		1,354,829	64,440,686		297,213,109			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	17,337,214			521,959		16,815,255			
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)	17,337,214			521,959		16,815,255			
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)	17,337,214			521,959		16,815,255			
34.	Policies/certificates in force end of year	93,030		83	10,297		82,650			
	DETAILS OF WRITE-INS									
08.301.	Miscellaneous income	10,346,894					10,346,894			
08.302.	Other investment management fees	(74,076,778)			21,360		(74,098,138)			
08.303.	Separate Account loads									
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(63,729,884)			21,360		(63,751,244)			
2701.	IMR adjustment on reinsurance assumed									
2702.	Miscellaneous deductions	(131,967)					(131,967)			
2703.	Change in provision for future dividends									
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(131,967)					(131,967)			

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

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

(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. .....

(d) 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 - INDIVIDUAL ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	1,909,477,410	37,881	8,848,838,150	(5,852,443,403)		91,211,531	(1,178,166,749)
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	401,355,440	269	248,683	60,025,937		348,926	340,731,625
4.	Amortization of Interest Maintenance Reserve (IMR)	41,343,369		31,017,298	1,847,984			8,478,087
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded	(89,841,239)	9,142,550				1,016,211	(100,000,000)
7.	Reserve adjustments on reinsurance ceded	6,778,766,321			5,859,007,105		11,235,186	908,524,030
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	166,813,225			166,813,225			
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	23,441,885	236,023		21,210,505		1,995,800	(443)
9.	Totals (Lines 1 to 8.3)	9,231,356,411	9,416,723	8,880,104,131	256,461,353		105,807,654	(20,433,450)
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	197,263,540	58,678		1,392,533		55,666,273	140,146,056
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	1,295,554,622	54,062,315		1,241,492,307			
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	5,924,708	4,255		55,811		350,059	5,514,583
18.	Payments on supplementary contracts with life contingencies	207,648					207,648	
19.	Increase in aggregate reserves for life and accident and health contracts	8,194,292,639	(213,532)	8,181,047,883	(51,268,123)		20,986,488	43,739,923
20.	Totals (Lines 10 to 19)	9,693,243,157	53,911,716	8,181,047,883	1,191,672,528		77,210,468	189,400,562
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	38,145,363	3,986,855		34,158,508			
22.	Commissions and expense allowances on reinsurance assumed	867,095,327		867,050,000	45,327			
23.	General insurance expenses	47,353,873	8,789,453		28,276,445		10,889,985	(602,010)
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,022,706	312,102		1,296,392		414,212	
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,249,705,887)	(81,938,827)		(1,149,166,744)		(18,600,316)	
27.	Aggregate write-ins for deductions	296,473,612	22,750	511,137,093	(1,203,155)		(43,109)	(213,439,967)
28.	Totals (Lines 20 to 27)	9,694,628,151	(14,915,951)	9,559,234,976	105,079,301		69,871,240	(24,641,415)
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(463,271,740)	24,332,674	(679,130,845)	151,382,052		35,936,414	4,207,965
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)	(463,271,740)	24,332,674	(679,130,845)	151,382,052		35,936,414	4,207,965
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)	(463,271,740)	24,332,674	(679,130,845)	151,382,052		35,936,414	4,207,965
34.	Policies/certificates in force end of year	635,539	18,968	476,759	114,827		14,761	10,224
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous income	23,849			24,292			(443)
08.302.	Other investment management fees	22,969,998			20,974,198		1,995,800	
08.303.	Separate Account loads	448,038	236,023		212,015			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	23,441,885	236,023		21,210,505		1,995,800	(443)
2701.	IMR adjustment on reinsurance assumed	509,850,093		509,850,093				
2702.	Miscellaneous deductions	882,482	(8,516)	1,287,000	(371,989)		(4,739)	(19,274)
2703.	Change in provision for future dividends							
2798.	Summary of remaining write-ins for Line 27 from overflow page	(214,258,963)	31,266		(831,166)		(38,370)	(213,420,693)
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	296,473,612	22,750	511,137,093	(1,203,155)		(43,109)	(213,439,967)

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts	(638,188,653)				148,081		(638,336,734)
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	(1,287,968)						(1,287,968)
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	11,498,640	2,064,638					9,434,002
7.	Reserve adjustments on reinsurance ceded	(1,163,634,654)	(1,036,201,044)			(127,433,610)		
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	88,926,958			(19,712)	87,571,735	1,374,935	
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	53,290,809	16,702,077		19,737	40,007,513	(49,313)	(3,389,205)
9.	Totals (Lines 1 to 8.3)	(1,649,394,868)	(1,017,434,329)		25	293,719	1,325,622	(633,579,905)
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	182,080,664						182,080,664
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	50,248,510	(3,252,933)		118,826	27,648,081		25,734,536
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	626,081						626,081
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	(670,192,984)						(670,192,984)
20.	Totals (Lines 10 to 19)	(437,237,729)	(3,252,933)		118,826	27,648,081		(461,751,703)
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	(967,665)	(1,113,303)			145,638		
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,487	2,487					
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,069,785,027)	(995,387,289)			(27,502,444)	(6,673,266)	(40,222,028)
27.	Aggregate write-ins for deductions	449,516			(113,385)			562,901
28.	Totals (Lines 20 to 27)	(1,507,538,418)	(999,751,038)		5,441	291,275	(6,673,266)	(501,410,830)
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(141,856,450)	(17,683,291)		(5,416)	2,444	7,998,888	(132,169,075)
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)	(141,856,450)	(17,683,291)		(5,416)	2,444	7,998,888	(132,169,075)
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)	(141,856,450)	(17,683,291)		(5,416)	2,444	7,998,888	(132,169,075)
34.	Policies/certificates in force end of year	463,347	237,357		22	172,832		53,136
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous income	(3,190,940)						(3,190,940)
08.302.	Other investment management fees	56,669,147	16,889,475		19,737	40,007,513	(49,313)	(198,265)
08.303.	Separate Account loads	(187,398)	(187,398)					
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	53,290,809	16,702,077		19,737	40,007,513	(49,313)	(3,389,205)
2701.	IMR adjustment on reinsurance assumed							
2702.	Miscellaneous deductions	562,901						562,901
2703.	Change in provision for future dividends							
2798.	Summary of remaining write-ins for Line 27 from overflow page	(113,385)			(113,385)			
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	449,516			(113,385)			562,901

(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	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	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	249												249
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	7,328,344			2,642							4,945,596	55,527	2,324,579
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													
9.	Totals (Lines 1 to 8.3)	7,328,593			2,642							4,945,596	55,527	2,324,828
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	21,933												21,933
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	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	(41,662)												(41,662)
20.	Totals (Lines 10 to 19)	(19,729)												(19,729)
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	7,321,334			2,642							4,945,596	55,527	2,317,569
22.	Commissions and expense allowances on reinsurance assumed	(7,595)												(7,595)
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)	7,294,010			2,642							4,945,596	55,527	2,290,245
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	34,583												34,583
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)	34,583												34,583
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)	34,583												34,583
34.	Policies/certificates in force end of year	930			45							73	1	811
	DETAILS OF WRITE-INS													
08.301.	Miscellaneous income													
08.302.	Other investment management fees													
08.303.	Separate Account loads													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)													
2701.	IMR adjustment on reinsurance assumed													
2702.	Miscellaneous deductions													
2703.	Change in provision for future dividends													
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)													

(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 - INDIVIDUAL LIFE INSURANCE (a)

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	546,593,183		24,589,384			484,724,113			37,279,686			
2. Tabular net premiums or considerations	79,655,387		17,821			4,043,452			75,594,114			
3. Present value of disability claims incurred												
4. Tabular interest	20,579,357		729,123			18,729,516			1,120,718			
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		
7. Other increases (net)	2,944					2,944						
8. Totals (Lines 1 to 7)	646,830,871		25,336,328			507,500,025			113,994,518			
9. Tabular cost	82,671,924					7,479,658			75,192,266			
10. Reserves released by death	11,715,827		199,936			11,515,891						
11. Reserves released by other terminations (net)	27,849		21,522			6,327						
12. Annuity, supplementary contract and disability payments involving life contingencies												
13. Net transfers to or (from) Separate Accounts	(925,217)								(925,217)			
14. Total Deductions (Lines 9 to 13)	93,490,383		221,458			19,001,876			74,267,049			
15. Reserve December 31 of current year	553,340,488		25,114,870			488,498,149			39,727,469			
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	411,700,017		24,721,474			386,978,543						
17. Amount Available for Policy Loans Based upon Line 16 CSV	411,700,017		24,721,474			386,978,543						

(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 - GROUP LIFE INSURANCE [a]
(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves)									
	(Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	1,384,299,159				1,292,096,439	92,202,720			
2.	Tabular net premiums or considerations	180,489,502				1,839,736	178,649,766			
3.	Present value of disability claims incurred									
4.	Tabular interest	70,640,644				67,265,432	3,375,212			
5.	Tabular less actual reserve released									
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)									
8.	Totals (Lines 1 to 7)	1,635,429,305				1,361,201,607	274,227,698			
9.	Tabular cost	196,837,402				19,022,141	177,815,261			
10.	Reserves released by death	64,753,000				64,753,000				
11.	Reserves released by other terminations (net)	1,001,108				1,001,108				
12.	Annuity, supplementary contract and disability payments involving life contingencies									
13.	Net transfers to or (from) Separate Accounts	(51,412,427)					(51,412,427)			
14.	Total Deductions (Lines 9 to 13)	211,179,083				84,776,249	126,402,834			
15.	Reserve December 31 of current year	1,424,250,222				1,276,425,358	147,824,864			
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	137,910,294				137,910,294				
17.	Amount Available for Policy Loans Based upon Line 16 CSV	137,910,294				137,910,294				

(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	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	3,275,936,163	5,994,495		1,319,126,997		229,770,895	1,721,043,776
2.	Tabular net premiums or considerations	69,942,932	37,881		10,839,267		58,923,033	142,751
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	179,085,331	14,460		39,278,658		6,497,090	133,295,123
5.	Tabular less actual reserve released	215,697	215,697					
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	8,222,315,905		8,181,047,882	(1,447,644)		2,715,667	40,000,000
8.	Totals (Lines 1 to 7)	11,747,496,028	6,262,533	8,181,047,882	1,367,797,278		297,906,685	1,894,481,650
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	125,539,188	422,892		125,116,296			
12.	Annuity, supplementary contract and disability payments involving life contingencies	178,298,371	58,678		1,392,438		48,364,985	128,482,270
13.	Net transfers to or (from) Separate Accounts	(26,509,837)			(26,509,837)			
14.	Total Deductions (Lines 9 to 13)	277,327,722	481,570		99,998,897		48,364,985	128,482,270
15.	Reserve December 31 of current year	11,470,168,306	5,780,963	8,181,047,882	1,267,798,381		249,541,700	1,765,999,380
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	8,348,507,967	5,780,963	7,076,706,320	1,266,020,684			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	4,744,197,854		4,744,197,854				

(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	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	1,749,576,218			2,207,970			1,747,368,248
2.	Tabular net premiums or considerations	212,991						212,991
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	95,792,659			55,738			95,736,921
5.	Tabular less actual reserve released							
6.	Increase in reserve on account of change in valuation basis							
7.	Other increases (net)	(598,550,710)			(986)			(598,549,724)
8.	Totals (Lines 1 to 7)	1,247,031,158			2,262,722			1,244,768,436
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	(5,741)			(5,741)			
12.	Annuity, supplementary contract and disability payments involving life contingencies	207,815,200						207,815,200
13.	Net transfers to or (from) Separate Accounts	(40,222,028)						(40,222,028)
14.	Total Deductions (Lines 9 to 13)	167,587,431			(5,741)			167,593,172
15.	Reserve December 31 of current year	1,079,443,727			2,268,463			1,077,175,264
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	33,582,369			2,268,463			31,313,906
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

(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 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 13,996,401	14,922,105
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 188,100,652	250,265,669
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 1,973,426	2,244,806
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	5,355,938	5,355,938
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 51,123,919	50,730,552
4.	Real estate	(d) (49,036)	(49,036)
5	Contract loans	74,618,855	76,393,425
6	Cash, cash equivalents and short-term investments	(e) (2,238,255)	1,045,560
7	Derivative instruments	(f) 26,754,065	30,338,596
8.	Other invested assets	145,081,112	144,885,891
9.	Aggregate write-ins for investment income	(1,552,864)	(1,724,006)
10.	Total gross investment income	503,164,213	574,409,500
11.	Investment expenses		(g) 15,875,920
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i) 371,795
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		16,247,715
17.	Net investment income (Line 10 minus Line 16)		558,161,785
	DETAILS OF WRITE-INS		
0901.	Miscellaneous expense	(1,552,864)	(1,724,006)
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)	(1,552,864)	(1,724,006)
1501.			
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)		

(a) Includes $ 7,003,202 accrual of discount less $ 36,043,328 amortization of premium and less $ 75,746,706 paid for accrued interest on purchases.

(b) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ 118,974 accrual of discount less $ 22,312 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ amortization of premium.

(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ 371,795 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	1,949,462		1,949,462		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	129,539,796	(218,401)	129,321,395	245	(4,125,850)
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	13,933,789		13,933,789	1,804,345	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	8,311,593		8,311,593		
2.21	Common stocks of affiliates				151,283,513	
3.	Mortgage loans	(20,066)		(20,066)	256,459	
4.	Real estate		(3,256,410)	(3,256,410)		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(23,788)	(21,844)	(45,632)		(15,839,999)
7.	Derivative instruments	(133,010,286)		(133,010,286)	(64,947,449)	6,053,383
8.	Other invested assets		(107,172)	(107,172)	101,281,099	
9.	Aggregate write-ins for capital gains (losses)	18,341,147		18,341,147		
10.	Total capital gains (losses)	39,021,648	(3,603,828)	35,417,821	189,678,211	(13,912,466)
	DETAILS OF WRITE-INS					
0901.	Matured note foreign realized gain	18,320,536		18,320,536		
0902.	Miscellaneous gains	20,611		20,611		
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	18,341,147		18,341,147		

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

		Insurance									
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other		
FIRST YEAR (other than single)												
1. Uncollected												
2. Deferred and accrued												
3. Deferred , accrued and uncollected:												
3.1 Direct												
3.2 Reinsurance assumed												
3.3 Reinsurance ceded												
3.4 Net (Line 1 + Line 2)												
4. Advance												
5. Line 3.4 - Line 4												
6. Collected during year:												
6.1 Direct	76,146		(112,023)			545		186,885		739		
6.2 Reinsurance assumed												
6.3 Reinsurance ceded	76,146		(112,023)			545		186,885		739		
6.4 Net												
7. Line 5 + Line 6.4												
8. Prior year (uncollected + deferred and accrued - advance)												
9. First year premiums and considerations:												
9.1 Direct	76,146		(112,023)			545		186,885		739		
9.2 Reinsurance assumed												
9.3 Reinsurance ceded	76,146		(112,023)			545		186,885		739		
9.4 Net (Line 7 - Line 8)												
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	1,315,591,316		77,710,211	169,850,611		170,574,084	897,456,410					
10.2 Reinsurance assumed	8,852,861,037		3,530	8,852,857,507								
10.3 Reinsurance ceded	8,649,065,782		4,049	7,113,268,590			1,535,793,143					
10.4 Net	1,519,386,571		77,709,692	1,909,439,528		170,574,084	(638,336,733)					
RENEWAL												
11. Uncollected	64,894					64,894						
12. Deferred and accrued	(222,121,342)		(33,159,804)			(188,961,538)						
13. Deferred, accrued and uncollected:												
13.1 Direct	(341,057,407)		(47,766,105)			(296,154,267)		2,805,153		57,812		
13.2 Reinsurance assumed												
13.3 Reinsurance ceded	(119,000,961)		(14,606,302)			(107,257,623)		2,805,152		57,812		
13.4 Net (Line 11 + Line 12)	(222,056,447)		(33,159,804)			(188,896,644)		1				
14. Advance												
15. Line 13.4 - Line 14	(222,056,447)		(33,159,804)			(188,896,644)		1				
16. Collected during year:												
16.1 Direct	(90,616,931)		41,933,425	30,783		(153,343,456)	148,081	20,076,399		537,837		
16.2 Reinsurance assumed	7,431		333	7,098								
16.3 Reinsurance ceded	273,937,037		170,876,178			82,446,874		20,076,399		537,587		
16.4 Net	(364,546,537)		(128,942,420)	37,881		(235,790,330)	148,081			250		
17. Line 15 + Line 16.4	(586,602,984)		(162,102,223)	37,881		(424,686,974)	148,081	1		250		
18. Prior year (uncollected + deferred and accrued - advance)	(228,253,980)		(41,173,491)			(187,080,489)						
19. Renewal premiums and considerations:												
19.1 Direct	(75,558,012)		63,334,245	30,783		(154,222,212)	148,081	14,610,442		540,649		
19.2 Reinsurance assumed	7,431		333	7,098								
19.3 Reinsurance ceded	282,798,425		184,263,311			83,384,272		14,610,442		540,400		
19.4 Net (Line 17 - Line 18)	(358,349,006)		(120,928,733)	37,881		(237,606,484)	148,081			249		
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	1,240,109,450		140,932,433	169,881,394		16,352,417	897,604,491	14,797,327		541,388		
20.2 Reinsurance assumed	8,852,868,468		3,863	8,852,864,605								
20.3 Reinsurance ceded	8,931,940,353		184,155,337	7,113,268,590		83,384,817	1,535,793,143	14,797,327		541,139		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	1,161,037,565		(43,219,041)	1,909,477,409		(67,032,400)	(638,188,652)			249		

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums												
22. All other	3,139,676		3,139,676									
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	10,662		(1,165)			28		11,799				
23.2 Reinsurance assumed	1,050,000			1,050,000								
23.3 Net ceded less assumed	(1,039,338)		(1,165)	(1,050,000)		28		11,799				
24. Single:												
24.1 Reinsurance ceded	(82,656,929)			(92,090,931)			9,434,002					
24.2 Reinsurance assumed	866,035,585			866,035,585								
24.3 Net ceded less assumed	(948,692,514)			(958,126,516)			9,434,002					
25. Renewal:												
25.1 Reinsurance ceded	14,634,250		1,648,572	2,249,692		1,354,802	2,064,638	7,316,546				
25.2 Reinsurance assumed	(6,568)		(8,715)	9,742						(7,595)		
25.3 Net ceded less assumed	14,640,818		1,657,287	2,239,950		1,354,802	2,064,638	7,316,546		7,595		
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	(68,012,017)		1,647,407	(89,841,239)		1,354,830	11,498,640	7,328,345				
26.2 Reinsurance assumed (Page 6, Line 22)	867,079,017		(8,715)	867,095,327						(7,595)		
26.3 Net ceded less assumed	(935,091,034)		1,656,122	(956,936,566)		1,354,830	11,498,640	7,328,345		7,595		
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	10,662		(1,165)			28		11,799				
28. Single	6,291,967			6,291,967								
29. Renewal	44,676,583		1,696,291	31,853,397		3,817,360		7,316,546		(7,011)		
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	50,979,212		1,695,126	38,145,364		3,817,388		7,328,345		(7,011)		

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	549,016			28,079			577,095
2.	Salaries and wages	26,890,453			26,914,889			53,805,342
3.11	Contributions for benefit plans for employees	3,412,404			120,243			3,532,647
3.12	Contributions for benefit plans for agents							
3.21	Payments to employees under non-funded benefit plans							
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare	180,866			10,312			191,179
3.32	Other agent welfare							
4.1	Legal fees and expenses	434,656			2,582,897			3,017,554
4.2	Medical examination fees							
4.3	Inspection report fees							
4.4	Fees of public accountants and consulting actuaries	1,729,375			89,858			1,819,233
4.5	Expense of investigation and settlement of policy claims							
5.1	Traveling expenses	5,686			287			5,973
5.2	Advertising	22,998			3,656			26,654
5.3	Postage, express, telegraph and telephone	699,249			35,419			734,668
5.4	Printing and stationery	2,163,907			114,615			2,278,522
5.5	Cost or depreciation of furniture and equipment	176			9			185
5.6	Rental of equipment	30,337			1,532			31,869
5.7	Cost or depreciation of EDP equipment and software	7,249,254			330,670			7,579,924
6.1	Books and periodicals	10,311			601			10,912
6.2	Bureau and association fees	494,620			24,969			519,589
6.3	Insurance, except on real estate	488,499			24,984			513,483
6.4	Miscellaneous losses							
6.5	Collection and bank service charges	426,186			9,034,321			9,460,507
6.6	Sundry general expenses	11,482,307			1,404,003			12,886,310
6.7	Group service and administration fees	49,108,537						49,108,537
6.8	Reimbursements by uninsured plans							
7.1	Agency expense allowance							
7.2	Agents' balances charged off (less $ $ recovered)							
7.3	Agency conferences other than local meetings							
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses							
9.2	Investment expenses not included elsewhere					15,875,920		15,875,920
9.3	Aggregate write-ins for expenses							
10.	General expenses incurred	105,378,837			40,721,345	15,875,920	(b)	(a) 161,976,102
11.	General expenses unpaid Dec. 31, prior year	14,208,498			3,169,538	3,399,720		20,777,756
12.	General expenses unpaid Dec. 31, current year	14,687,240			1,376,584	3,602,055		19,665,879
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10+11-12-13+14)	104,900,095			42,514,299	15,673,585		163,087,979
	DETAILS OF WRITE-INS							
09.301.								
09.302.								
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page							
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)							

(a) Includes management fees of $ ..... to affiliates and $ ..... to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable .....$ ..... ; 2. Institutional ..$ ..... ; 3. Recreational and Health .$ ..... ; 4. Educational .....$ .....
5. Religious .....$ ..... ; 6. Membership .$ ..... ; 7. Other .....$ ..... ; 8. Total .....$ .....

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

		Insurance			4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes						
2.	State insurance department licenses and fees	274,335		183,731			458,066
3.	State taxes on premiums	577,052		(1,108,492)			(531,440)
4.	Other state taxes, including $ for employee benefits	12,861		1,438,641			1,451,502
5.	U.S. Social Security taxes	1,127,104		(64,843)			1,062,261
6.	All other taxes	379,937		(1,614,604)			(1,234,667)
7.	Taxes, licenses and fees incurred	2,371,289		(1,165,567)			1,205,722
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	(19,948)		5,180,161			5,160,213
9.	Taxes, licenses and fees unpaid Dec. 31, current year	266,271	(434,679)	3,220,558			3,052,150
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	2,085,070	434,679	794,036			3,313,785

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	3,139,676	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	3,139,676	
6.	Paid in cash		
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	3,139,676	
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	1,822,763	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	1,822,763	
16.	Total from prior year	1,858,830	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	3,103,609	
	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

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	01 CSO 4%	56,461				56,461
0100002.	1960 CSG 3%	1,063,977				1,063,977
0100003.	2001 CSO 2.00% CRVM	23,818		23,818		
0100004.	2001 CSO 3.00% CRVM	2,015,151		2,015,151		
0100005.	2001 CSO 3.50% CRVM	253,009,004		253,009,004		
0100006.	2001 CSO 4.00% CRVM	892,950,980		892,950,980		
0100007.	2001 CSO 4.5% CRVM 2010-NB	17,151,100				17,151,100
0100008.	2001 CSO 4.50% CRVM	17,943,482		17,943,482		
0100009.	41 CSO 2.50% CRVM	107,361		107,361		
0100010.	41 CSO 2.50% MOD CRVM NJ	1,564,309		1,564,309		
0100011.	41 CSO 2.50% NLP	181,119		181,119		
0100012.	41 CSO 3.00% CRVM	1,760,638		1,760,638		
0100013.	41 CSO 3.00% MOD CRVM NJ	1,977,282		1,977,282		
0100014.	41 CSO 3.00% NLP	27,725		27,725		
0100015.	41 CSO 3.50% CRVM	49,539		49,539		
0100016.	58 CET 2.50% CRVM	7,658		7,658		
0100017.	58 CET 2.50% MOD CRVM NJ	11,974		11,974		
0100018.	58 CET 2.75% CRVM	7,798		7,798		
0100019.	58 CET 2.75% NLP	2,708		2,708		
0100020.	58 CET 3.00% CRVM	77,228		77,228		
0100021.	58 CET 3.00% MOD CRVM IL	121		121		
0100022.	58 CET 3.00% MOD CRVM NJ	115,074		115,074		
0100023.	58 CET 3.00% NLP	15,593		15,593		
0100024.	58 CET 3.50% CRVM	46,771		46,771		
0100025.	58 CET 3.50% MOD CRVM NJ	6,009		6,009		
0100026.	58 CET 4.00% CRVM	103,399		103,399		
0100027.	58 CET 4.00% MOD CRVM NJ	12,997		12,997		
0100028.	58 CET 4.50% CRVM	70,042		70,042		
0100029.	58 CSO 2.50% CRVM	398,242		398,242		
0100030.	58 CSO 2.50% MOD CRVM NJ	1,997,889		1,997,889		
0100031.	58 CSO 2.50% NLP	69,764		69,764		
0100032.	58 CSO 2.75% CRVM	95,065		95,065		
0100033.	58 CSO 2.75% NLP	932,886		932,886		
0100034.	58 CSO 3.00% CRVM	5,627,830		5,627,830		
0100035.	58 CSO 3.00% MOD CRVM IL	372		372		
0100036.	58 CSO 3.00% MOD CRVM IL	143,326		143,326		
0100037.	58 CSO 3.00% MOD CRVM NJ	17,374,156		17,374,156		
0100038.	58 CSO 3.00% NLP	1,185,342		1,185,342		
0100039.	58 CSO 3.25% MOD CRVM NJ	142,462		142,462		
0100040.	58 CSO 3.25% NLP	16,581		16,581		
0100041.	58 CSO 3.50% CRVM	2,067		2,067		
0100042.	58 CSO 3.50% CRVM	3,716,928		3,716,928		
0100043.	58 CSO 3.50% MOD CRVM NJ	3,663,695		3,663,695		
0100044.	58 CSO 3.50% NLP	804,074		804,074		
0100045.	58 CSO 4%	185,296				185,296
0100046.	58 CSO 4.00% CRVM	390,208		390,208		
0100047.	58 CSO 4.00% CRVM	153,694		153,694		
0100048.	58 CSO 4.00% CRVM	18,096,349		18,096,349		
0100049.	58 CSO 4.00% MOD CRVM IL	12,438		12,438		
0100050.	58 CSO 4.00% MOD CRVM NJ	1,359,443		1,359,443		
0100051.	58 CSO 4.00% NLP	18		18		
0100052.	58 CSO 4.00% NLP	17,372		17,372		
0100053.	58 CSO 4.50% CRVM	261,467		261,467		
0100054.	58 CSO 4.50% CRVM	1,907,375		1,907,375		
0100055.	58 CSO 4.50% NLP	298		298		
0100056.	58 CSO 5.50% CRVM	878,688		878,688		
0100057.	58 CSO 5.50% NLP	125		125		
0100058.	58 CSO 6.00% NLP	1,652		1,652		
0100059.	60 CSG 3%	(2,610)				(2,610)
0100060.	71 GAM 11.25%	8,917				8,917
0100061.	71 GAM 7.5%	6,545				6,545
0100062.	71 GAM 8.0%	11,029				11,029
0100063.	71 GAM 8.25%	5,228				5,228
0100064.	71 GAM 9.25%	214,570				214,570
0100065.	80 CET 4.50% CRVM	22,678		22,678		
0100066.	80 CET 5.50% CRVM	19,257		19,257		
0100067.	80 CET 5.50% CRVM	75,648		75,648		
0100068.	80 CET 5.50% NLP	16,546		16,546		
0100069.	80 CSO 3.00% CRVM	11,907,751		11,907,751		
0100070.	80 CSO 3.50% CRVM	4,503,978		4,503,978		
0100071.	80 CSO 4%, CRVM, 97-NB	206,638,072		48,950,841		157,687,231
0100072.	80 CSO 4%, from 1983 NLP	54,133,759		54,133,759		
0100073.	80 CSO 4.00% CRVM	213,872,620		213,872,620		
0100074.	80 CSO 4.5%	17,276				17,276
0100075.	80 CSO 4.5% CRVM	675,907				675,907
0100076.	80 CSO 4.5% CRVM 85-91	534,413,900				534,413,900
0100077.	80 CSO 4.5%, CRVM, 95-NB	2,195		2,195		
0100078.	80 CSO 4.50% CRVM	437,267,514		437,267,514		
0100079.	80 CSO 5%, CRVM 93-94	66,504,811		66,504,811		
0100080.	80 CSO 5.00% CRVM	305,441,573		305,441,573		
0100081.	80 CSO 5.5%	23,840				23,840
0100082.	80 CSO 5.5% CRVM 87	724,860,358				724,860,358
0100083.	80 CSO 5.5%, CRVM 87-92	294,210,081		294,210,081		
0100084.	80 CSO 5.50% CRVM	183,048,929		183,048,929		
0100085.	80 CSO 5.50% NLP	599,785		599,785		
0100086.	80 CSO 6%	6,000				6,000
0100087.	80 CSO 6%, CRVM 85-86	97,927,672		97,927,672		
0100088.	80 CSO 6.00% CRVM	3,880,295		3,880,295		
0100089.	83 GAM 6.25%	4,914				4,914
0100090.	83 GAM 6.75%	879				879
0100091.	94 GAM 4.0%	22,473				22,473
0100092.	94 GAM 5.25%	37,611				37,611

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100093. 94 GAM 5.5%	61,323				61,323
0100094. 94 GAM 6.0%	6,208				6,208
0100095. 94 GAM 6.25%	477				477
0100096. 94 GAM 6.5%	58,705				58,705
0100097. 94 GAM 6.75%	6,015				6,015
0100098. 94 GAM 9.75%	4,087				4,087
0100099. AE 3.00% NLP	77,961		77,961		
0100100. AE 3.50% MOD CRVM IL	77,540		77,540		
0100101. AE 3.50% NLP	25,998		25,998		
0100102. face amount	7,417		7,417		
0199997. Totals (Gross)	4,390,500,152		2,953,912,435		1,436,587,717
0199998. Reinsurance ceded	2,412,909,443		2,400,571,948		12,337,495
0199999. Life Insurance: Totals (Net)	1,977,590,709		553,340,487		1,424,250,222
0200001. 1971 IAM @5.7%	12,442,279	XXX	12,442,279	XXX	
0200002. 1971IAM @ 11.25%	9,108	XXX	9,108	XXX	
0200003. 1983 GAM @5.25%	845,358	XXX		XXX	845,358
0200004. 1983 GAM @5.5%	267,012	XXX		XXX	267,012
0200005. 1983 GAM @6.25%	59,078,644	XXX		XXX	59,078,644
0200006. 1983 GAM @6.5%	3,389,164	XXX		XXX	3,389,164
0200007. 1983 GAM @6.75%	152,266,931	XXX		XXX	152,266,931
0200008. 1983 GAM @7.25%	38,352,089	XXX		XXX	38,352,089
0200009. 1983 IAM @3.75%	193	XXX	193	XXX	
0200010. 1983 IAM @4.00%	2,430	XXX	2,430	XXX	
0200011. 1983 IAM @4.25%	393,895	XXX	393,895	XXX	
0200012. 1983 IAM @4.5%	18,895	XXX	18,895	XXX	
0200013. 1983 IAM @4.75%	940,999	XXX	940,999	XXX	
0200014. 1983 IAM @5%	448,384	XXX	448,384	XXX	
0200015. 1983 IAM @5.25%	75,305,850	XXX	75,305,850	XXX	
0200016. 1983 IAM @5.5%	71,923,298	XXX	71,923,298	XXX	
0200017. 1983 IAM @5.7%	240,393,241	XXX	240,393,241	XXX	
0200018. 1983IAM @ 11.25%	35,924	XXX	35,924	XXX	
0200019. 1983IAM @ 6.25%	1,660,411	XXX	1,660,411	XXX	
0200020. 1983IAM @ 6.5%	1,242,985	XXX	1,242,985	XXX	
0200021. 1983IAM @ 6.75%	7,435,797	XXX	7,435,797	XXX	
0200022. 1983IAM @ 7%	881,147	XXX	881,147	XXX	
0200023. 1983IAM @ 7.25%	2,080,944	XXX	2,080,944	XXX	
0200024. 1983IAM @ 7.75%	554,065	XXX	554,065	XXX	
0200025. 1983IAM @ 8.25%	1,455,834	XXX	1,455,834	XXX	
0200026. 1983IAM @ 8.75%	11,373	XXX	11,373	XXX	
0200027. 1983IAM @ 9.25%	12,684	XXX	12,684	XXX	
0200028. 1994 GAR @4%	112,860	XXX		XXX	112,860
0200029. 1994 GAR @4.25%	122,726	XXX		XXX	122,726
0200030. 1994 GAR @4.5%	413,434	XXX		XXX	413,434
0200031. 1994 GAR @5%	166,450	XXX		XXX	166,450
0200032. 1994 GAR @5.25%	231,290,370	XXX		XXX	231,290,370
0200033. 1994 GAR @5.5%	383,021,074	XXX		XXX	383,021,074
0200034. 1994 GAR @6%	225,215,964	XXX		XXX	225,215,964
0200035. 1994 GAR @6.25%	83,631,791	XXX		XXX	83,631,791
0200036. 1994 GAR @6.5%	58,127,413	XXX		XXX	58,127,413
0200037. 1994 GAR @6.75%	404,451,826	XXX		XXX	404,451,826
0200038. 1994 GAR @7%	74,120,492	XXX		XXX	74,120,492
0200039. 2012 IAR 3.75%	1,979,931	XXX		XXX	1,979,931
0200040. 2012 IAR VM-22 Non-Jumbo 1% - 1.49%	1,204,705	XXX		XXX	1,204,705
0200041. 2012 IAR VM-22 Non-Jumbo 1.5% - 1.99%	228,443	XXX		XXX	228,443
0200042. 2012 IAR VM-22 Non-Jumbo 2% - 2.49%	3,859,742	XXX		XXX	3,859,742
0200043. 2012 IAR VM-22 Non-Jumbo 2.5% - 2.99%	519,094	XXX		XXX	519,094
0200044. 2012 IAR VM-22 Non-Jumbo 3% - 3.49%	557,066	XXX		XXX	557,066
0200045. 2012 IAR VM-22 Non-Jumbo 3.5% - 3.99%	894,518	XXX		XXX	894,518
0200046. 71 IAM 10.75%	15,421	XXX		XXX	15,421
0200047. 71 IAM 11.25%	459,742	XXX		XXX	459,742
0200048. 71 IAM 3.50% CARVM	197,494	XXX	197,494	XXX	
0200049. 71 IAM 3.50% CARVM	101,693	XXX	101,693	XXX	
0200050. 71 IAM 4%	29,259	XXX		XXX	29,259
0200051. 71 IAM 4.00% CARVM	790,148	XXX	790,148	XXX	
0200052. 71 IAM 4.00% CARVM	72,323	XXX	72,323	XXX	
0200053. 71 IAM 5.5%	220,986	XXX		XXX	220,986
0200054. 71 IAM 7.5%	2,064,486	XXX		XXX	2,064,486
0200055. 71 IAM 7.75%	572,441	XXX		XXX	572,441
0200056. 71 IAM 8.00% CARVM	517,893	XXX	517,893	XXX	
0200057. 71 IAM 8.00% CARVM	224,842	XXX	224,842	XXX	
0200058. 71 IAM 8.25% CARVM	682,611	XXX	682,611	XXX	
0200059. 71 IAM 8.25% CARVM	160,788	XXX	160,788	XXX	
0200060. 71 IAM 9.75%	387,132	XXX		XXX	387,132
0200061. 83IAM @ 6.75%	4,796	XXX	4,796	XXX	
0200062. 83a 10.5%	6,981	XXX		XXX	6,981
0200063. 83a 11%	428,683	XXX		XXX	428,683
0200064. 83a 4.75%	40,818	XXX		XXX	40,818
0200065. 83a 5%	448,586	XXX		XXX	448,586
0200066. 83a 5.00% CARVM	1,175	XXX	1,175	XXX	
0200067. 83a 5.25%	242,349	XXX		XXX	242,349
0200068. 83a 5.25% CARVM	62,737	XXX	62,737	XXX	
0200069. 83a 5.5%	81,389	XXX		XXX	81,389
0200070. 83a 5.50% CARVM	24,600	XXX	24,600	XXX	
0200071. 83a 5.50% CARVM	577,751	XXX	577,751	XXX	
0200072. 83a 5.75%	71,963	XXX		XXX	71,963
0200073. 83a 6%	1,193,475	XXX		XXX	1,193,475
0200074. 83a 6.00% CARVM	58,058	XXX	58,058	XXX	
0200075. 83a 6.00% CARVM	160,333	XXX	160,333	XXX	
0200076. 83a 6.25%	13,653,740	XXX		XXX	13,653,740
0200077. 83a 6.25% CARVM	94,607	XXX	94,607	XXX	
0200078. 83a 6.25% CARVM	404,681	XXX	404,681	XXX	
0200079. 83a 6.5%	6,797,280	XXX		XXX	6,797,280

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200080. 83a 6.50% CARVM	110,603	XXX	110,603	XXX	
0200081. 83a 6.75%	11,251,972	XXX		XXX	11,251,972
0200082. 83a 6.75% CARVM	393,964	XXX	393,964	XXX	
0200083. 83a 6.75% CARVM	296,900	XXX	296,900	XXX	
0200084. 83a 7%	33,109,106	XXX		XXX	33,109,106
0200085. 83a 7.25%	7,978,662	XXX		XXX	7,978,662
0200086. 83a 7.5%	865,483	XXX		XXX	865,483
0200087. 83a 7.75%	6,110,083	XXX		XXX	6,110,083
0200088. 83a 8%	1,524,987	XXX		XXX	1,524,987
0200089. 83a 8.00% CARVM	352,432	XXX	352,432	XXX	
0200090. 83a 8.00% CARVM	86,979	XXX	86,979	XXX	
0200091. 83a 8.25%	8,830,867	XXX		XXX	8,830,867
0200092. 83a 8.5%	27,415	XXX		XXX	27,415
0200093. 83a 8.75%	3,910,422	XXX		XXX	3,910,422
0200094. 83a 9.25%	795,257	XXX		XXX	795,257
0200095. 83a 9.5%	246,696	XXX		XXX	246,696
0200096. Account Value	8,158,896	XXX	8,158,896	XXX	
0200097. Ann2000 @ 4%	19,992,666	XXX	19,992,666	XXX	
0200098. Ann2000 @ 4.25%	33,489,869	XXX	33,489,869	XXX	
0200099. Ann2000 @ 4.5%	27,226,383	XXX	27,226,383	XXX	
0200100. Ann2000 @ 5%	48,210,528	XXX	48,210,528	XXX	
0200101. Ann2000 @ 5.25%	46,148,854	XXX	46,148,854	XXX	
0200102. Ann2000 @ 5.5%	175,597,916	XXX	175,597,916	XXX	
0200103. Ann2000 @ 6%	42,458,166	XXX	42,458,166	XXX	
0200104. Ann2000 @ 6.25%	2,665,838	XXX	2,665,838	XXX	
0200105. Ann2000 @ 6.5%	6,550,540	XXX	6,550,540	XXX	
0200106. Ann2000 @ 6.75%	4,656,697	XXX	4,656,697	XXX	
0200107. Ann2000 @ 7%	4,588,753	XXX	4,588,753	XXX	
0200108. Annuity2000 @ 5.50%	38,729	XXX	38,729	XXX	
0200109. Deferred Annuity Account Value	408,350	XXX	408,350	XXX	
0200110. Fixed Indexed Annuities - CARVM	8,122,071,279	XXX	8,122,071,279	XXX	
0200111. IAR2012 @ 2.4%	100,391,942	XXX	100,391,942	XXX	
0200112. IAR2012 @ 2.7%	29,255,949	XXX	29,255,949	XXX	
0200113. IAR2012 @ 4.25%	9,571	XXX	9,571	XXX	
0200114. IAR2012 VM-22 Non-Jumbo - 1% - 1.49% 2018 - 2021	18,470,291	XXX	18,470,291	XXX	
0200115. IAR2012 VM-22 Non-Jumbo - 1% - 1.49% 2021	18,958,151	XXX	18,958,151	XXX	
0200116. IAR2012 VM-22 Non-Jumbo - 1.5% - 1.99% 2018 - 2021	81,181,321	XXX	81,181,321	XXX	
0200117. IAR2012 VM-22 Non-Jumbo - 1.5% - 1.99% 2021	24,506,449	XXX	24,506,449	XXX	
0200118. IAR2012 VM-22 Non-Jumbo - 2% - 2.49% 2018 - 2021	56,572,621	XXX	56,572,621	XXX	
0200119. IAR2012 VM-22 Non-Jumbo - 2% - 2.49% 2021	15,512,004	XXX	15,512,004	XXX	
0200120. IAR2012 VM-22 Non-Jumbo - 2.5% - 2.99% 2018 - 2021	119,345,537	XXX	119,345,537	XXX	
0200121. IAR2012 VM-22 Non-Jumbo - 3% - 3.49% 2018 - 2021	5,992,305	XXX	5,992,305	XXX	
0200122. IAR2012 VM-22 Non-Jumbo - 3.5% - 3.99% 2018 - 2021	15,055,501	XXX	15,055,501	XXX	
0200123. IAR2012 VM-22 Non-Jumbo - 4% - 4.49% 2018 - 2021	1,075,895	XXX	1,075,895	XXX	
0200124. IAR2012 VM-22 Non-Jumbo 2% - 2.49% 2018 - 2021	75,044	XXX	75,044	XXX	
0200125. IAR2012 VM-22 Non-Jumbo 3.5% - 3.99% 2018 - 2021	24,880	XXX	24,880	XXX	
0200126. Manual Reserves	5,671,137	XXX		XXX	5,671,137
0200127. Other - Fund Balance Reserves	4,447,017,678	XXX		XXX	4,447,017,678
0200128. Substandard Tables @3.75%	37,615	XXX	37,615	XXX	
0200129. Substandard Tables @4.00%	200,295	XXX	200,295	XXX	
0200130. Substandard Tables @4.25%	7,336,096	XXX	7,336,096	XXX	
0200131. Substandard Tables @4.5%	735,415	XXX	735,415	XXX	
0200132. Substandard Tables @4.75%	443,159	XXX	443,159	XXX	
0200133. Substandard Tables @5%	2,998,909	XXX	2,998,909	XXX	
0200134. Substandard Tables @5.25%	325,284,030	XXX	325,284,030	XXX	
0200135. Substandard Tables @5.5%	624,662,195	XXX	624,662,195	XXX	
0200136. Substandard Tables @5.7%	717,515,441	XXX	717,515,441	XXX	
0200137. VACARVM	1,268,289,147	XXX	1,266,020,684	XXX	2,268,463
0200138. a-2000 3.75%	23,205	XXX		XXX	23,205
0200139. a-2000 4%	4,121,735	XXX		XXX	4,121,735
0200140. a-2000 4.25%	3,058,620	XXX		XXX	3,058,620
0200141. a-2000 4.5%	2,037,332	XXX		XXX	2,037,332
0200142. a-2000 4.75%	1,337,816	XXX		XXX	1,337,816
0200143. a-2000 5%	9,896,809	XXX		XXX	9,896,809
0200144. a-2000 5.25%	13,935,992	XXX		XXX	13,935,992
0200145. a-2000 5.5%	14,794,805	XXX		XXX	14,794,805
0200146. a-2000 5.75%	797,094	XXX		XXX	797,094
0200147. a-2000 6%	25,443,185	XXX		XXX	25,443,185
0200148. a-2000 6.25%	1,330,410	XXX		XXX	1,330,410
0200149. a-2000 6.5%	17,249,029	XXX		XXX	17,249,029
0200150. a-2000 6.75%	10,904,037	XXX		XXX	10,904,037
0299997. Totals (Gross)	18,781,922,033	XXX	12,396,551,908	XXX	6,385,370,125
0299998. Reinsurance ceded	6,414,238,237	XXX	968,311,840	XXX	5,445,926,397
0299999. Annuities: Totals (Net)	12,367,683,796	XXX	11,428,240,068	XXX	939,443,728
0300001. 1971IAM @ 11.25%	24,920		24,920		
0300002. 1971IAM @ 3.5%	145,879		145,879		
0300003. 1971IAM @ 7.5%	9,517		9,517		
0300004. 1983IAM @ 11%	105,198		105,198		
0300005. 1983IAM @ 11.25%	77,936		77,936		
0300006. 1983IAM @ 6.25%	6,207		6,207		
0300007. 1983IAM @ 6.5%	133,435		133,435		
0300008. 1983IAM @ 6.75%	58,440		58,440		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0300009. 1983IAM @ 7%	21,883		21,883		
0300010. 1983IAM @ 7.25%	29,811		29,811		
0300011. 1983IAM @ 7.75%	5,738		5,738		
0300012. 1983IAM @ 8%	2,770		2,770		
0300013. 1983IAM @ 8.25%	147,259		147,259		
0300014. 1983IAM @ 8.75%	71,088		71,088		
0300015. 1983IAM @ 9.25%	21,641		21,641		
0300016. Ann2000 @ 6.25%	23,764		23,764		
0300017. Ann2000 @ 6.5%	21,403		21,403		
0300018. Ann2000 @ 6.75%	52,376		52,376		
0300019. Ann2000 @ 7%	44,339		44,339		
0399997. Totals (Gross)	1,003,604		1,003,604		
0399998. Reinsurance ceded	853,062		853,062		
0399999. SCWLC: Totals (Net)	150,542		150,542		
0400001. 59 ADB 3.00% NLP	7,426		7,426		
0400002. 59 ADB 4.50% NLP	157		157		
0499997. Totals (Gross)	7,583		7,583		
0499998. Reinsurance ceded	7,583		7,583		
0499999. Accidental Death Benefits: Totals (Net)					
0500001. INTERCO 52 W/58 CSO 3.00% NLP	12,462		12,462		
0599997. Totals (Gross)	12,462		12,462		
0599998. Reinsurance ceded	12,462		12,462		
0599999. Disability-Active Lives: Totals (Net)					
0600001. 2005 GTL PW Table 3.5%	1,430,720				1,430,720
0600002. 2005 GTL PW Table 4.0%	4,585,171				4,585,171
0600003. 2005 GTL PW Table 4.5%	1,454				1,454
0600004. 2005 GTL PW Table 4.5%	1,705,785				1,705,785
0600005. 2005 GTL PW Table 5.0%	405,827				405,827
0600006. 2005 GTL PW Table 5.5%	1,321				1,321
0600007. 2005 GTL PW Table 5.5%	129,872				129,872
0600008. 2005 GTL PW Table 6.0%	436				436
0600009. 2005 GTL PW Table 6.0%	10,910				10,910
0600010. INTERCO 52 3.00%	2,886,710		2,886,710		
0600011. INTERCO 52 3.50%	2,577,352		2,577,352		
0600012. INTERCO 52 4.00%	165,714		165,714		
0600013. INTERCO 52 4.50%	930,430		930,430		
0600014. INTERCO 52 5.00%	450,545		450,545		
0600015. INTERCO 52 5.50%	219,335		219,335		
0600016. INTERCO 52 6.00%	25,078		25,078		
0699997. Totals (Gross)	15,526,660		7,255,164		8,271,496
0699998. Reinsurance ceded	15,526,662		7,255,166		8,271,496
0699999. Disability-Disabled Lives: Totals (Net)	(2)		(2)		
0700001. ADDITIONAL ACTUARIAL RESERVES - ASSET LIABILITY ANALYSIS - AG38	80,000,000		80,000,000		
0700002. Additional Actuarial Reserves	180,000,000		40,000,000		140,000,000
0700003. FOR EXCESS OF ... (DEFICIENCY)	247,415		247,415		
0700004. GMDB	223,554				223,554
0700005. GROUP CONVERSION SUBSTANDARD	18,249		18,249		
0700006. GUARANTEED MINIMUM DEATH BENEFIT	9,860,495		9,860,495		
0700007. Group Portability Substandard	8,978				8,978
0700008. SUBSTANDARD	117,110		117,110		
0700009. VACARVM - direct	5,098,859		5,098,859		
0799997. Totals (Gross)	275,574,660		135,342,128		140,232,532
0799998. Reinsurance ceded	93,796,964		93,564,432		232,532
0799999. Miscellaneous Reserves: Totals (Net)	181,777,696		41,777,696		140,000,000
9999999. Totals (Net) - Page 3, Line 1	14,527,202,741		12,023,508,791		2,503,693,950

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $ 153,311,858 ; Supplementary Contracts with Life Contingencies $ 15,018 ; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [X] No [ ]

1.2 If not, state which kind is issued.

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued.
Non-Participating

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? ..... $
4.2 Amount of reserve? ..... $
4.3 Basis of reserve:
4.4 Basis of regular assessments:
4.5 Basis of special assessments:
4.6 Assessments collected during the year ..... $

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 1,679,213,155
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 2,093,171,570
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
7.3 State the amount of reserves established for this business: ..... $
7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $
8.2 State the amount of reserves established for this business: ..... $
8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ ] No [X]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $
9.2 State the amount of reserves established for this business: ..... $
9.3 Identify where the reserves are reported in the blank:

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
NONE			
9999999 - Total (Column 4, only)			

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	3,195,194										719,536		2,475,658
2.	Additional contract reserves (b)	1,454,013										1,454,013		
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)	4,649,207										2,173,549		2,475,658
8.	Reinsurance ceded	4,649,207										2,173,549		2,475,658
9.	Totals (Net)													
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	219,635,295										128,220,691	90,394,825	1,019,779
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	219,635,295										128,220,691	90,394,825	1,019,779
15.	Reinsurance ceded	219,519,864										128,105,260	90,394,825	1,019,779
16.	Totals (Net)	115,431										115,431		
17.	TOTAL (Net)	115,431										115,431		
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)													

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

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	3,083,845,414	91,991,642	681,243,029		1,757,330	2,308,853,413
2. Deposits received during the year	218,859,022		(129,589)	70,412,562	13,155	148,562,894
3. Investment earnings credited to the account	92,971,609	(225,377)	32,481,343		(25,257)	60,740,900
4. Other net change in reserves	1,805,248	1,901,250	(100,746)			4,744
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	686,371,917	93,667,515	82,836,764	70,412,562	41,574	439,413,502
8. Other net transfers to or (from) Separate Accounts	(45,567,166)					(45,567,166)
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	2,756,676,542		630,657,273		1,703,654	2,124,315,615
10. Reinsurance balance at the beginning of the year	(2,852,417,735)		(556,488,324)		(1,757,330)	(2,294,172,081)
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	(226,697,930)		(43,731,416)		(53,676)	(182,912,838)
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(2,625,719,805)		(512,756,908)		(1,703,654)	(2,111,259,243)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	130,956,737		117,900,365			13,056,372

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. 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	111,795,837		64,648,597				46,859,154		288,086		
	2.22 Reinsurance assumed	155,309		190,519						(35,210)		
	2.23 Reinsurance ceded	54,944,094		36,012,933				18,678,285		252,876		
	2.24 Net	57,007,052		(b) 28,826,183	(b)		(b)	(b) 28,180,869		(b)	(b)	(b)
3. Incurred but unreported:												
	3.1 Direct	295,087,372		100,084,763				191,876,849		2,918,221		207,538
	3.2 Reinsurance assumed	711,402		670,212						41,190		
	3.3 Reinsurance ceded	152,422,782		66,477,528				82,778,305		2,959,411		207,538
	3.4 Net	143,375,992		(b) 34,277,447	(b)		(b)	(b) 109,098,544		(b)	(b)	(b)
4. TOTALS	4.1 Direct	406,883,209		164,733,360				238,736,003		3,206,307		207,538
	4.2 Reinsurance assumed	866,711		860,731						5,980		
	4.3 Reinsurance ceded	207,366,876		102,490,461				101,456,590		3,212,287		207,538
	4.4 Net	200,383,043	(a)	(a) 63,103,630				(a) 137,279,413				

(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 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 for Group Accident and Health $ .....
Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ ..... are included 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

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	1,645,203,377		565,034,982	350,896,167	207,648		448,923,487	235,373,058	43,838,700		929,335
1.2 Reinsurance assumed	996,302		973,146	25,751					(24,528)		21,933
1.3 Reinsurance ceded	656,276,371		349,142,299	149,193,658			59,849,051	53,292,394	43,869,634		929,335
1.4 Net	(d) 989,923,308		216,865,829	201,728,260	207,648		389,074,436	182,080,664	(55,462)		21,933
2. Liability December 31, current year from Part 1:											
2.1 Direct	406,883,209		164,733,360				238,736,003		3,206,307		207,538
2.2 Reinsurance assumed	866,711		860,731						5,980		
2.3 Reinsurance ceded	207,366,876		102,490,461				101,456,590		3,212,287		207,538
2.4 Net	200,383,043		63,103,630				137,279,413				
3. Amounts recoverable from reinsurers December 31, current year	33,055,035		278,225	30,714,149			2,036,005		26,656		
4. Liability December 31, prior year:											
4.1 Direct	402,350,447		162,742,099				234,374,251		4,993,600		240,497
4.2 Reinsurance assumed	944,200		916,821						27,379		
4.3 Reinsurance ceded	207,377,885		106,556,405				95,560,004		5,020,979		240,497
4.4 Net	195,916,762		57,102,515				138,814,247				
5. Amounts recoverable from reinsurers December 31, prior year	28,969,540		161,299	26,249,429			2,476,694		82,118		
6. Incurred Benefits											
6.1 Direct	1,649,736,139		567,026,244	350,896,167	207,648		453,285,239	235,373,058	42,051,407		896,376
6.2 Reinsurance assumed	918,813		917,056	25,751					(45,927)		21,933
6.3 Reinsurance ceded	660,350,857		345,193,281	153,658,378			65,304,948	53,292,394	42,005,480		896,376
6.4 Net	990,304,094		222,750,018	197,263,540	207,648		387,980,291	182,080,664			21,933

(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 $ 3,269,350 in Line 1.1, $ 3,269,350 in Line 1.4.
$ 3,269,350 in Line 6.1, and $ 3,269,350 in Line 6.4.

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

EXHIBIT OF NON-ADMITTED ASSETS

		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)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	12,323,817	12,214,756	(109,061)
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	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			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)		105,082	105,082
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	12,323,817	12,319,838	(3,979)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection			
	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			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	112,848,616	81,516,201	(31,332,415)
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	5,776,793	5,581,027	(195,766)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	130,949,226	99,417,066	(31,532,160)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	130,949,226	99,417,066	(31,532,160)
	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)			
2501.	Disbursements and items not allocated	5,776,793	5,581,027	(195,766)
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	5,776,793	5,581,027	(195,766)

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying statutory-basis financial statements of Talcott Resolution Life Insurance Company (the "Company" or "TL") have been prepared in conformity with statutory accounting practices prescribed or permitted by the State of Connecticut Insurance Department ("the Department"). The Department recognizes only statutory accounting practices prescribed or permitted by the State of Connecticut for determining and reporting the financial condition and results of operations of an insurance company and for determining solvency under the State of Connecticut Insurance Law. The National Association of Insurance Commissioners' Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed practices by the State of Connecticut.

A difference prescribed by Connecticut state law allows the Company and its wholly-owned subsidiary, Talcott Resolution Life and Annuity Insurance Company ("TLA"), to receive a reinsurance reserve credit for reinsurance treaties that provide for a limited right of unilateral cancellation by the reinsurer. Even if the Company and/or TLA did not obtain reinsurance reserve credit for these reinsurance treaties, the Company's and TLA's risk-based capital would not have triggered a regulatory event.

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

	SSAP #	F/S Page	F/S Line #	2021	2020
Net Income					
1. TL state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ (562,724,212)	$ 596,757,108
2. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (as described above)	61R	4	19	(4,792,775)	1,741,372
				(4,792,775)	1,741,372
3. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (557,931,437)	$ 595,015,736
Surplus					
5. TL state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 2,153,456,165	$ 3,142,206,527
6. State prescribed practices that are an (increase)/decrease from NAIC SAP:					
Less: Reinsurance reserve credit (TL) (as described above)	61R	3	1	2,428,848	7,221,623
Less: Reinsurance reserve credit (TLA) (as described above)	61R	3	35	26,746,967	43,673,148
				29,175,815	50,894,771
7. State permitted practices that are an (increase)/decrease from NAIC SAP				—	—
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 2,124,280,350	$ 3,091,311,756

The Company's reported investment in TLA was $772,444,198 and $621,689,840 as of December 31, 2021 and December 31, 2020, respectively. The Company's investment in TLA would have been reported as $745,697,231 and $578,016,692 as of December 31, 2021 and December 31, 2020, respectively, without the state prescribed practices.

The Company does not follow any other prescribed or permitted statutory accounting practices that have a material effect on statutory surplus, statutory net income or risk-based capital of the Company.

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

The preparation of financial statements in conformity with the National Association of Insurance Commissioners ("NAIC") Annual Statement Instructions and NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenues and expenses during the reported periods. Actual results could differ from those estimates. The most significant estimates include those used in determining the liability for aggregate reserves for life and health policies, evaluation of other-than-temporary impairments, valuation of derivatives, and contingencies relating to corporate litigation and regulatory matters. Certain of these estimates are particularly sensitive to market conditions, and deterioration and/or volatility in the worldwide debt or equity markets could have a material impact on the statutory-basis financial statements. Although some variability is inherent in these estimates, management believes the amounts provided are adequate.

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies.

Expenses incurred in connection with acquiring new insurance business, including such acquisition costs as sales commissions, are charged to operations as incurred. Expenses incurred are reduced for ceding allowances received or receivable.

In addition, the Company uses the following accounting policies:

1. Short-term investments include all investments whose remaining maturities, at the time of acquisition, are one year or less and are stated at amortized cost.

2. Other than loan-backed and structured securities, investments in unaffiliated bonds and surplus debentures rated in NAIC classes 1 through 5 are carried at amortized cost, and unaffiliated bonds rated in NAIC class 6 are carried at the lower of amortized cost or fair value.

3. Unaffiliated common stocks are carried at fair value. For Federal Home Loan Bank (FHLB) capital stock, the fair value is presumed to be par, unless considered other-than-temporary impaired.

4. Highest-quality, high-quality or medium quality redeemable preferred stocks (NAIC designations 1 to 3) are valued at amortized cost. All other redeemable preferred stocks (NAIC designations 4 to 6) are reported at the lower of amortized cost or fair value. Perpetual preferred stocks are valued at fair value, not to exceed any currently effective call price.

5. Mortgage loans on real estate are carried at the outstanding principal balance, less any allowances for credit losses.

6. Loan-backed bonds and structured securities are carried at either amortized cost or the lower of amortized cost or fair value in accordance with the provisions of SSAP No. 43 - Revised, Loan-backed and Structured Securities. Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the prospective method, except for highly rated fixed rate securities, which use the retrospective method.

7. Investment in subsidiaries, controlled and affiliated ("SCA") companies are based on the net worth of the subsidiary in accordance with SSAP No. 97 - Investment in Subsidiary, Controlled and Affiliated Entities. The change in the carrying value is recorded as a change in net unrealized capital gains (losses), a component of unassigned surplus.

NOTES TO FINANCIAL STATEMENTS

8. The Company carries its investments in unaffiliated joint ventures, investment partnerships and limited liability companies based upon audited financial statements in accordance with SSAP No. 48 - Joint Ventures, Partnerships and Limited Liability Companies.

9. The Company accounts for derivative instruments in accordance with SSAP No. 86 - Derivatives ("SSAP No. 86"). On the date the derivative contract is entered into, the Company designates the derivative as hedging, replication, or held for other investment and/or risk management activities. The Company's derivative transactions are permitted uses of derivatives under the derivative use plans required by the Department and the State of New York Insurance Department.

   Derivatives used in hedging relationships are accounted for in a manner consistent with the hedged item. Typically, cost paid or consideration received at inception of a contract is reported on the balance sheet as a derivative asset or liability, respectively. Periodic cash flows and accruals are recorded in a manner consistent with the hedged item.

   Derivatives used in replication relationships are accounted for in a manner consistent with the cash instrument and the replicated asset. Typically, cost paid or consideration received at inception of the contract is recorded on the balance sheet as a derivative asset or liability, respectively. Periodic cash flows and accruals of income/expense are recorded as a component of derivative net investment income. Upon termination of the derivative, any gain or loss is recognized as a derivative capital gain or loss.

   Derivatives used in income generation relationships are accounted for in a manner consistent with the associated covered asset. Typically, consideration received at inception of the contract is recorded on the balance sheet as a derivative liability. Periodic cash flows and accruals of income/expense are recorded as a component of derivative net investment income. Upon termination, any remaining derivative liability, along with any disposition payments are recorded as a derivative capital gain or loss.

   Derivatives held for other investment and/or risk management activities are reported at fair value in accordance with SSAP No. 86 and the changes in fair value are recorded in derivative unrealized gains and losses. Periodic cash flows and accruals of income/expense are recorded as components of derivative net investment income.

10. The Company considers anticipated investment income as a factor in the premium deficiency calculation in accordance with SSAP No. 54 - Revised, Individual and Group Accident and Health Contracts.

11. The Company establishes and carries as liabilities actuarially determined reserves which are calculated to meet the Company's future obligations. Reserves for accident and health contracts are based on actuarially recognized methods. Tabular liabilities use prescribed morbidity tables in general use in the United States, which are modified to reflect the Company's actual experience when appropriate. These reserves are computed at amounts that, with additions from estimated premiums to be received and with interest on such reserves compounded annually at certain assumed rates, are expected to be sufficient to meet the Company's policy obligations at their maturities or in the event of an insured's death or disability.

    Other than modified coinsurance, reserves are reported net of reinsurance ceded. For modified coinsurance, assets and liabilities associated with the reinsured business remain on the balance sheet of the Company in segregated portfolios.

12. The Company's capitalization policy changed effective January 1, 2020 when the Company adopted the revisions to SSAP No. 16R – Electronic Data Processing Equipment and Software related to customer's accounting for the implementation cost incurred in a cloud computing arrangement that is a service contract. The Company adopted the guidance on a prospective basis to all implementation costs incurred after the date of adoption. Upon adoption, hosting arrangements that are service contracts will capitalize implementation costs as nonoperating system software and report them as a nonadmitted asset. These implementation costs will be recognized as each component of the hosting arrangement is ready for its intended use. Hosting arrangements that are not service contracts will be amortized over the lesser of the term of the hosting agreement for up to five years. This change in policy did not have a material impact on the financial statements.

13. The Company has no pharmaceutical rebate receivables.

D. Going Concern

The Company is not aware of any conditions or events which raise substantial doubts concerning the Company's ability to continue as a going concern.

Note 2 - Accounting Changes and Corrections of Errors

Accounting Changes

In 2020, the NAIC revised SSAP No. 32 – Preferred Stock to update definitions, measurement, and impairment guidance for preferred stock. Adoption of this guidance modified the measurement of the Company's perpetual preferred stock with NAIC ratings 1-3 from amortized cost to fair value. This was effective January 1, 2021, with early adoption permitted in 2020. The Company adopted this guidance in 2021, and the impact was not material to the Company.

In 2020, the NAIC adopted revisions to SSAP No. 86 – Derivatives to ensure reporting consistency for derivatives with financing components. The Company adopted these revisions effective January 1, 2021 as required by the guidance. The revised guidance requires reporting derivatives gross of any amounts owed to/from the reporting entity from the acquisition or writing of the derivative (derivative premiums payable and receivable). Upon adoption, the Company will separately report derivative premiums payable and receivable as components of Receivables from securities and Payables for securities reflecting amounts currently netted in Derivatives assets and Derivatives liabilities for derivatives which include financing components.

In 2020, the NAIC adopted SSAP No. 108 - Derivatives Hedging Variable Annuity Guarantees. This standard establishes statutory accounting principles to address certain limited derivative transactions hedging variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity. It was effective January 1. 2020, and there was no impact upon adoption of this guidance.

Recently Issued Accounting Standards

In 2021, the NAIC expanded the scope of SSAP No. 32 – Revised Preferred Stock to include publicly traded preferred stock warrants and will be accounted for as perpetual preferred stock at fair value. Previously, publicly traded preferred stock warrants were accounted for under SSAP No. 86 at fair value. The Company adopted this guidance in 2021, however, it is not material to the Company.

In 2021, the NAIC revised SSAP No. 43 – Residual Tranches to ensure consistency for the reporting of non-rated residual tranches. The revised guidance requires the non-rated residual tranches to be reported on Schedule BA at lower of cost or fair value, as opposed to Schedule D-1 at amortized cost, by assigning an NAIC 5GI designation. This guidance is effective December 31, 2022, with early adoption permitted, however, if an entity does not early adopt these provisions in 2021 any non-rated residual tranches reported under Schedule D-1 should be reported with an NAIC 6 designation. The Company adopted this guidance in 2021, however, it is not material to the Company.

Note 3 - Business Combinations and Goodwill

A. Statutory Purchase Method

The Company had no business combinations accounted for under the statutory purchase method.

NOTES TO FINANCIAL STATEMENTS

B. Statutory Merger

The Company had no statutory mergers.

C. Assumption Reinsurance

The Company had no assumption reinsurance.

D. Impairment Loss

The Company did not recognize any impairment losses.

Note 4 - Discontinued Operations

The Company had no discontinued operations.

Note 5 - Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The maximum and minimum lending rates for new commercial mortgage loans during 2021 were 4.1% and 2.4%.

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 mortgages was 74.1%.

3. The Company had no taxes, assessments or any amounts advanced and not included in the mortgage loan total.

4. **Age Analysis of Mortgage Loans and identification of Mortgage Loans in which the Insurer is a Participant or Co-Lender in a Mortgage Loan Agreement**

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
1. Current year							
1. Recorded investment (all)							
a. Current	$ —	$ —	$12,965,910	$ —	$ 1,153,424,778	$ —	$ 1,166,390,688
b. 30-59 days past due	—	—	—	—	—	—	—
c. 60-89 days past due	—	—	—	—	—	—	—
d. 90-179 days past due	—	—	—	—	—	—	—
e. 180+ days past due	—	—	—	—	—	—	—
2. Accruing interest 90-179 days past due							
a) Recorded investment	—	—	—	—	—	—	—
b) Interest accrued	—	—	—	—	—	—	—
3. Accruing interest 180+ days past due							
a) Recorded investment	—	—	—	—	—	—	—
b) Interest accrued	—	—	—	—	—	—	—
4. Interest reduced							
a) Recorded investment	—	—	—	—	—	—	—
b) Interest accrued	—	—	—	—	—	—	—
c) Percent reduced	0%	0%	0%	0%	0%	0%	0%
5. Participant or Co-Lender in a Mortgage Loan Agreement							
a) Recorded investment	—	—	12,965,910	—	843,246,104	—	856,212,014
2. Prior Year							
1. Recorded investment (all)							
a) Current	$ —	$ —	$14,572,877	$ —	$ 1,169,598,738	$26,456,472	$ 1,210,628,087
b) 30-59 days past due	—	—	—	—	—	—	—
c) 60-89 days past due	—	—	—	—	—	—	—
d) 90-179 days past due	—	—	—	—	—	—	—
e) 180+ days past due	—	—	—	—	—	—	—
2. Accruing interest 90-179 days past due							
a) Recorded investment	—	—	—	—	—	—	—
b) Interest accrued	—	—	—	—	—	—	—
3. Accruing interest 180+ days past due							
a) Recorded investment	—	—	—	—	—	—	—
b) Interest accrued	—	—	—	—	—	—	—
4. Interest reduced							
a) Recorded investment	—	—	—	—	—	—	—
b) Interest accrued	—	—	—	—	—	—	—
c) Percent reduced	0%	0%	0%	0%	0%	0%	0%
5. Participant or Co-Lender in a Mortgage Loan Agreement							
a) Recorded investment	—	—	14,572,877	—	843,900,401	26,456,472	884,929,750

NOTES TO FINANCIAL STATEMENTS

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current year							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ 45,138	$ —	$ 45,138
2. No allowance for credit losses	—	—	—	—	—	—	—
3. Total (1+2)	$ —	$ —	$ —	$ —	$ 45,138	$ —	$ 45,138
4. Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Prior year							
1. With allowance for credit losses	$ —	$ —	$ —	$ —	$ 301,597	$ —	$ 301,597
2. No allowance for credit losses	—	—	—	—	—	—	—
3. Total (1+2)	$ —	$ —	$ —	$ —	$ 301,597	$ —	$ 301,597
4. Subject to a Participant or Co-Lender Mortgage Loan Agreement for which the Reporting Entity is Restricted from Unilaterally Foreclosing on the Mortgage Loan	$ —	$ —	$ —	$ —	$ —	$ —	$ —

6. **Investment in Impaired Loans – Average Recorded Investment, Interest Income Recognized, Recorded Investment on Nonaccrual Status and Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting:**

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ 11,822,844	$ —	$ 11,822,844
2. Interest income recognized	—	—	—	—	740,680	—	740,680
3. Recorded investments on nonaccrual status	—	—	—	—	—	—	—
4. Amount of interest income recognized using a cash-basis method of accounting	—	—	—	—	784,150	—	784,150
b. Prior year							
1. Average recorded investment	$ —	$ —	$ —	$ —	$ 14,025,712	$ —	$ 14,025,712
2. Interest income recognized	—	—	—	—	851,496	—	851,496
3. Recorded investments on nonaccrual status	—	—	—	—	—	—	—
4. Amount of interest income recognized using a cash-basis method of accounting	—	—	—	—	853,286	—	853,286

7.

	December 31, 2021	December 31, 2020
Allowance for credit losses:		
a. Balance at beginning of period	$ 301,597	$ 269,303
b. Additions charged to operations	—	32,294
c. Less direct write-downs charged against the allowances	256,459	—
d. Recoveries of amounts previously charged off	—	—
e. Balance at end of year	$ 45,138	$ 301,597

8. The Company had no mortgage loans derecognized as a result of foreclosure for the years ended December 31, 2021 and 2020.

9. Interest income on an impaired loan is accrued to the extent it is deemed collectible and the loan continues to perform under its original or restructured terms. Interest income on defaulted loans is recognized when received.

B. Debt Restructuring

The Company has no investments in restructured loans.

C. Reverse Mortgages

The Company has no investments in reverse mortgages.

D. Loan-Backed Securities

1. Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates.

2. The Company had no other-than-temporary impairments ("OTTI") for loan-backed securities recorded during the year where the Company had either the intent to sell the securities or the inability or lack of intent to retain.

3. The Company has no other-than-temporary impairments ("OTTI") recognized during 2021.

NOTES TO FINANCIAL STATEMENTS

4. **Security Unrealized Loss Aging**

All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non–interest related declines when a non–recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	5,170,710
2. 12 Months or Longer	$	1,622,780

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

1. Less than 12 Months	$	521,850,186
2. 12 Months or Longer	$	69,700,719

5. As of December 31, 2021, loan-backed securities in an unrealized loss position comprised 132 securities, primarily related to commercial mortgage-backed securities ("CMBS"), residential mortgage-backed securities ("RMBS"), and corporate securities in the financial services sector, which were depressed primarily due to higher interest rates and/or widening of credit spreads since the securities were purchased. The Company does not intend to sell the securities outlined above. Furthermore, based upon the Company's cash flow modeling and the expected continuation of contractually required principal and interest payments, the Company has deemed these securities to be temporarily impaired as of December 31, 2021.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1. For repurchase agreements, Company policies require a minimum of 95% of the fair value of securities transferred under repurchase agreements to be maintained as collateral. For securities lending agreements, Company policies require a minimum of 102% of the fair value of the securities loaned at the outset of the contract be held as collateral. The agreements with third parties contain contractual provisions to allow for additional collateral to be obtained when necessary. Cash collateral received is invested in high quality investments and the offsetting collateral liability is included in Payables for securities lending.

2. The Company did not pledge any of its assets as collateral as of December 31, 2021 and 2020.

3. The Company did not accept collateral that is permitted by contract or custom to sell or repledge as of December 31, 2021 and 2020.

4. The Company did not use affiliated agents for its securities lending transactions.

5. The Company had no securities lending or dollar repurchase agreements as of December 31, 2021.

6. The Company has not accepted collateral that it is not permitted by contract or custom to sell or repledge as of December 31, 2021 and 2020.

7. As of December 31, 2021, the Company has no securities lending transactions that extend beyond one year from the reporting date.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policies or Strategies for Repurchase Programs

From time to time, the Company enters into repurchase agreements to manage liquidity or to earn incremental income. A repurchase agreement is a transaction in which one party (transferor) agrees to sell securities to another party (transferee) in return for cash (or securities), with a simultaneous agreement to repurchase the same securities at a specified price at a later date. These transactions generally have a contractual maturity of ninety days or less. Repurchase agreements include master netting provisions that provide both counterparties the right to offset claims and apply securities held by them with respect to their obligations in the event of a default. Although the Company has the contractual right to offset claims, the Company's current positions do not meet the specific conditions for net presentation.

Under repurchase agreements, the Company transfers collateral of U.S. government and government agency securities and receives cash. For repurchase agreements, the Company obtains cash in an amount equal to at least 95% of the fair value of the securities transferred. The agreements require additional collateral to be transferred when necessary and provide the counterparty the right to sell or re-pledge the securities transferred. The cash received from the repurchase program is typically invested in short-term investments or fixed maturities and is reported as an asset on the Company's consolidated balance sheets. The Company accounts for the repurchase agreements as collateralized borrowings. The securities transferred under repurchase agreements are included in bonds, with the obligation to repurchase those securities recorded in Other liabilities on the Company's consolidated balance sheets.

From time to time, the Company enters into reverse repurchase agreements where the Company purchases securities and simultaneously agrees to resell the same or substantially the same securities. The agreements require additional collateral to be transferred to the Company when necessary and the Company has the right to sell or re-pledge the securities received as collateral. The Company accounts for reverse repurchase agreements as collateralized financing.

2. Type of Repurchase Trades Used

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

NOTES TO FINANCIAL STATEMENTS

3. Original (Flow) & Residual Maturity

a. Maximum Amount	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - no maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	—	—	92,867,250	92,867,250
6. >3 months to 1 year	239,523,773	328,425,698	328,425,698	479,434,988
7. > 1 year	—	—	—	—
b. Ending Balance	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
1. Open - no maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	—	—	92,867,250	—
6. >3 months to 1 year	239,523,773	328,425,698	280,421,623	479,434,988
7. > 1 year	—	—	—	—

4. Counterparty, Jurisdiction and Fair Value (FV)

The Company has no investments in defaulted repurchase agreements.

5. Securities "Sold" Under Repurchase - Secured Borrowing

The Company has no securities sold under repurchase agreement transactions accounted for as secured borrowings.

6. Securities Sold Under Repurchase - Secured Borrowing by NAIC Designation

The Company has no securities sold under repurchase agreement transactions accounted for as secured borrowings.

7. Collateral Received - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 239,523,773	$ 328,425,698	$ 373,288,873	$ 505,723,388
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	$ 239,523,773	$ 328,425,698	$ 373,288,873	$ 479,434,988
2. Securities (FV)	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

8. Cash & Non-Cash Collateral Received - Secured Borrowing by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Cash	$ —	$ 479,434,988	$ —	$ —
b. Bonds - FV	—	—	—	—
c. LB & SS - FV	—	—	—	—
d. Preferred stock - FV	—	—	—	—
e. Common stock	—	—	—	—
f. Mortgage loans - FV	—	—	—	—
g. Real estate - FV	—	—	—	—
h. Derivatives - FV	—	—	—	—
i. Other invested assets - FV	—	—	—	—
j. Total collateral assets - FV	$ —	$ 479,434,988	$ —	$ —

Ending Balance	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Cash	$ —	$ —	$ —	$ —
b. Bonds - FV	—	—	—	—
c. LB & SS - FV	—	—	—	—
d. Preferred stock - FV	—	—	—	—
e. Common stock	—	—	—	—
f. Mortgage loans - FV	—	—	—	—
g. Real estate - FV	—	—	—	—
h. Derivatives - FV	—	—	—	—
i. Other invested assets - FV	—	—	—	—
j. Total collateral assets - FV	$ —	$ —	$ —	$ —

9. Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and continuous	$ —
b. 30 days or less	39,778,200
c. 31 to 90 days	103,585,927
d. >90 days	336,070,861

10. Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 days or less	$ 407,200,802	$ 407,211,659
b. 31 to 60 days	23,983,827	23,987,135
c. 61 to 90 days	11,998,588	11,996,545
d. 91 to 120 days	23,987,238	23,987,238
e. 121 to 180 days	—	—
f. 181 to 365 days	12,264,533	12,233,872
g. 1 to 2 years	—	—
h. 2 to 3 years	—	—
i. >3 years	—	—

11. Liability to Return Collateral - Secured Borrowing (Total)

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 239,523,773	$ 328,425,698	$ 373,288,873	$ 505,723,388
2. Securities (FV)	—	—	—	—
b. Ending Balance				
1. Cash	$ 239,523,773	$ 328,425,698	$ 373,288,873	$ 479,434,988
2. Securities (FV)	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

1. Company Policy or Strategies for Engaging in Repo Programs

From time to time, the Company enters into reverse repurchase agreements where the Company purchases and simultaneously agrees to resell the same or substantially the same securities. The agreements require additional collateral to be transferred to the Company when necessary and the Company has the right to sell or re-pledge the securities received as collateral. The Company accounts for reverse repurchase agreements as collateralized financing. The receivable for reverse repurchase agreements is included within short term investments.

2. Type of Repo Trades Used

	1 First Quarter	2 Second Quarter	3 Third Quarter	4 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	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	—	—	4,549,068	7,823,333
6. >3 months to 1 year	13,118,149	8,282,164	8,812,835	15,338,823
7. > 1 year	—	—	—	—
b. Ending Balance				
1. Open - No Maturity	$ —	$ —	$ —	$ —
2. Overnight	—	—	—	—
3. 2 days to 1 week	—	—	—	—
4. >1 week to 1 month	—	—	—	—
5. >1 month to 3 months	—	—	4,549,068	—
6. >3 months to 1 year	7,623,939	8,270,962	7,846,850	15,338,823
7. > 1 year	—	—	—	—

4. Counterparty, Jurisdiction and Fair Value (FV)

None

5. Fair Value of Securities Acquired Under Repo - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	$17,977,419	$ 12,112,926	$ 18,109,146	$ 21,325,438
b. Ending Balance	$10,348,138	$ 11,822,245	$ 17,578,161	$ 21,289,159

6. Securities Acquired Under Repo - Secured Borrowing by NAIC Designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds - FV	$ —	$ —	$ —	$ —
b. LB & SS - FV	—	—	—	—
c. Preferred stock - FV	—	—	—	—
d. Common stock	—	—	—	—
e. Mortgage loans - FV	—	—	—	—
f. Real estate - FV	—	—	—	—
g. Derivatives - FV	—	—	—	—
h. Other invested assets - FV	—	—	—	—
i. Total assets - FV	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

Ending Balance	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does Not Qualify as Admitted
a. Bonds - FV	$ —	$ —	$ —	$ —
b. LB & SS - FV	—	20,873,856	—	—
c. Preferred stock - FV	—	—	—	—
d. Common stock	—	—	—	—
e. Mortgage loans - FV	—	—	—	—
f. Real estate - FV	—	—	—	—
g. Derivatives - FV	—	—	—	—
h. Other invested assets - FV	—	—	—	415,303
i. Total assets - FV	$ —	$ 20,873,856	$ —	$ 415,303

7. Collateral Pledged - Secured Borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	$ 13,118,149	$ 8,282,164	$ 12,395,918	$ 15,338,823
2. Securities (FV)	—	—	—	—
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	$ 7,623,939	$ 8,270,962	$ 12,395,918	$ 15,338,823
2. Securities (FV)	—	—	—	—
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted subset (BACV)	XXX	XXX	XXX	XXX

8. Allocation of Aggregate Collateral Pledged by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	$ —	$ —
b. 30 days or less	$ —	$ —
c. 31 to 90 days	$ —	$ —
d. >90 days	$ 15,338,823	$ 15,338,823

9. Recognized Receivable for Return of Collateral - Secured Borrowing

The Company has no recognized receivable for return of collateral.

10. Recognized Liability to Return Collateral - Secured Borrowing (Total)

The Company has no recognized liability to return collateral.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company had no repurchase agreements transactions accounted for as a sale transaction.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company had no reverse repurchase agreements transactions accounted for as a sale transaction.

J. Real Estate

1. As of December 31, 2021, the Company held one office property located in Maryland. The Company recognized an impairment of $3.3 million due to uncertainty in the market regarding "return to work" conditions. Fair value of the property was primarily determined by current market conditions and comparable property valuation. The Company will report the report Other Than Temporary Impairment (OTTI) loss in Net Capital Gain (Losses). The Company did not recognize impairment losses related to its real estate investments as of December 31, 2020.

2. As of December 31, 2021 and 2020, the Company had no properties classified as held-for-sale.

3. There were no changes during the year in the Company's plans to sell investment real estate.

4. The Company did not engage in retail land sales operations in 2021 or 2020.

5. The Company did not hold real estate with participating mortgage loan features in 2021 or 2020.

K. Investments in Low-income Housing Tax Credits ("LIHTC")

The Company has no investments in LIHTC.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (Including Pledged).

	Gross (Admitted & Nonadmitted) Restricted									Percentage	
	Current Year										
	1	2	3	4	5	6	7	8	9	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 & Nonadmitted)Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	0.0 %	0.0 %
b. Collateral held under security lending agreements	—		—	—	—	—	—	—	—	0.0 %	0.0 %
c. Subject to repurchase agreements	420,712,325	—	—	—	420,712,325	72,624,823	348,087,502	—	420,712,325	0.4 %	0.4 %
d. Subject to reverse repurchase agreements	15,302,099	—	—	—	15,302,099	13,065,293	2,236,806	—	15,302,099	0.0 %	0.0 %
e. Subject to dollar repurchase agreements		—	—	—	—	—	—	—	—	0.0 %	0.0 %
f. Subject to dollar reverse repurchase agreements		—	—	—	—	—	—	—	—	0.0 %	0.0 %
g. Placed under option contracts		—	—	—	—	—	—	—	—	0.0 %	0.0 %
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	0.0 %	0.0 %
i. FHLB capital stock	2,586,400	—	—	—	2,586,400	2,147,700	438,700	—	2,586,400	0.0 %	0.0 %
j. On deposit with states	3,829,876	—	—	—	3,829,876	3,731,721	98,155	—	3,829,876	0.0 %	0.0 %
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.0 %	0.0 %
l. Pledged collateral to FHLB (including assets backing funding agreements)	117,290,285	—	—	—	117,290,285	—	117,290,285	—	117,290,285	0.1 %	0.1 %
m. Pledged as collateral not captured in other categories	225,609,211	—	—	—	225,609,211	294,579,070	(68,969,859)	—	225,609,211	0.2 %	0.2 %
n. Other restricted assets		—	—	—	—	—	—	—	—	0.0 %	0.0 %
o. Total restricted assets	785,330,196	$ —	$ —	$ —	$ 785,330,196	$ 386,148,607	$ 399,181,589	$ —	$785,330,196	0.8 %	0.8 %

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

NOTES TO FINANCIAL STATEMENTS

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 (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Collateral pledged for derivatives	$ 225,609,211	$ —	$ —	$ —	$ 225,609,211	$ 294,579,070	$ (68,969,859)	$ 225,609,211	0.2%	0.2%
Total (c)	$ 225,609,211	$ —	$ —	$ —	$ 225,609,211	$ 294,579,070	$ (68,969,859)	$ 225,609,211	0.2%	0.2%

(a) Subset of column 1.
(b) Subset of column 3.
(c) Total lines for Columns 1 through 7 should equal 5H(1) Columns 1 through 7 respectively and Total line for Columns 8 through 10 should equal 5H(1) in Columns 9 through 11 respectively.

3. The Company had no other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate).

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

Collateral Assets	(1) Book/Adjusted Carrying Value (BACV)	(2) Fair Value	(3) % of BACV to Total Assets (Admitted and Nonadmitted)*	(4) % of BACV to Total Admitted Assets**
a. Cash, Cash Equivalents and Short Term Investments	$ 426,069,325		2.1 %	2.2 %
b. Schedule D, Part 1	—	—	0.0 %	0.0 %
c. Schedule D, Part 2, Sec. 1	—	—	0.0 %	0.0 %
d. Schedule D, Part 2, Sec. 2	—	—	0.0 %	0.0 %
e. Schedule B	—	—	0.0 %	0.0 %
f. Schedule A	—	—	0.0 %	0.0 %
g Schedule BA, Part 1	—	—	0.0 %	0.0 %
h. Schedule DL, Part 1	—	—	0.0 %	0.0 %
i. Other	—	—	0.0 %	0.0 %
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 426,069,325	$ —	2.1 %	2.2 %

* Column 1 divided by Asset Page, Line 26 Column 1)
** Column 1 divided by Asset Page, Line 26 (Column 3)

	(1) Amount	(2) % of Liability to Total Liabilities
k. Recognized Obligation to Return Collateral Asset	$ 426,069,325	2.4 %

* Column 1 divided by Liability Page, Line 26 (Column 1)

M. Working Capital Finance Investments

The Company had no working capital finance investments.

N. Retained Assets

The Company had no offsetting and netting of assets and liabilities.

O. 5* Securities

	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investment	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	2	2	$ 3,201,037	$ 6,118,529	$ 3,207,530	$ 6,192,116
(2) Bonds - FV	—	—	—	—	—	—
(3) LB & SS - AC	—	—	—	—	—	—
(4) LB & SS - FV	—	—	—	—	—	—
(3) Preferred Stock - AC	4	—	1,097,077	—	1,097,077	—
(4) Preferred Stock - FV	3	3	7,711,323	10,727,293	7,711,323	10,727,293
(5) Total (1+2+3+4+5+6)	9	5	$ 12,009,437	$ 16,845,822	$ 12,015,930	$ 16,919,409

AC - Amortized Cost FV - Fair Value

P. Short Sales

The Company had no short sales.

NOTES TO FINANCIAL STATEMENTS

Q. Prepayment Penalty and Acceleration Fees

		General Account	Separate Account
1	Number of CUSIPS	44	8
2	Aggregate Amount of Investment Income	$ 16,134,991	$ 1,108,361

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

The Company did not participate in a short term investment pool as of December 31, 2021.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

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

The Company has no investments in joint ventures, partnerships, or limited liability companies that exceed 10% of its admitted assets at December 31, 2021.

B. Impaired Investments in Joint ventures, Partnerships or Limited Liability Companies

1. The Company impaired 2 limited partnerships that included 2 private equity partnerships in 2021. The limited partnerships were impaired because their cost bases sustained declines in value that the Company determined to be other than temporary.

b. The limited partnership impairments were determined as the difference between the fair value from the partnership financial statements and the carrying value of the investments based on the equity method of accounting. The amounts of the impairments were $107,172 and $6,709,079 for the years ended December 31, 2021 and 2020, respectively.

Note 7 - Investment Income

A. Due and accrued investment income with amounts over 90 days past due is nonadmitted.

b. The total amount of investment income due and accrued excluded from surplus at December 31, 2021 and 2020 was $0.

Note 8 - Derivative Instruments

Overview

The Company utilizes a variety of OTC derivatives, including OTC-cleared transactions, and exchange-traded derivative instruments as part of its overall risk management strategy. The types of instruments may include swaps, caps, floors, forwards, futures and options to achieve one of four Company-approved objectives: to hedge risk arising from interest rate, equity market, credit spread and issuer default, price or currency exchange rate risk or volatility; to manage liquidity; to control transaction costs; or to enter into replication transactions. On the date the derivative contract is entered into, the Company designates the derivative as hedging (fair value, cash flow, or net investment in a foreign operation), replication, or held for other investment and/or risk management activities, which primarily involves managing asset or liability related risks which do not qualify for hedge accounting under SSAP No. 86. The Company's derivative transactions are used in strategies permitted under the derivative use plans required by the Department and the State of New York insurance department.

Interest rate, equity, and index swaps involve the periodic exchange of payments with other parties, at specified intervals, calculated using agreed upon rates or indices and notional principal amounts. Generally, no cash or principal payments are exchanged at the inception of the contract. Typically, at the time a swap is entered into, the cash flow streams exchanged by the counterparties are equal in value.

Credit default swaps entitle one party to receive a periodic fee in exchange for an obligation to compensate the other party should a credit event occur on the part of the referenced issuer.

Financial futures are standardized commitments to either purchase or sell designated financial instruments at a future date for a specified price and may be settled in cash or through delivery of the underlying instrument. Futures contracts trade on organized exchanges. Margin requirements for futures are met by pledging securities or cash, and changes in the futures' contract values are settled daily in cash.

Option contracts grant the purchaser, for a premium payment, the right to either purchase from or sell to the issuer a financial instrument at a specified price, within a specified period or on a stated date.

Swaption contracts grant the purchaser, for a premium payment, the right to enter into an interest rate swap with the issuer on a specified future date.

Foreign currency swaps exchange an initial principal amount in two currencies, agreeing to re-exchange the currencies at a future date, at an agreed upon exchange rate. There may also be a periodic exchange of payments at specified intervals calculated using agreed upon rates and exchanged principal amounts.

The Company clears interest rate swap and certain credit default swap derivative transactions through central clearing houses. OTC-cleared derivatives require initial collateral at the inception of the trade in the form of cash or highly liquid collateral, such as U.S. Treasuries and government agency investments. Central clearing houses also require additional cash collateral as variation margin based on daily market value movements. In addition, OTC-cleared transactions include price alignment interest either received or paid on the variation margin, which is reflected in net investment income.

Strategies

The notional value, fair value, and carrying value of derivative instruments used during the years 2021 and 2020 are disclosed in the table presented below. During the years 2021 and 2020, the Company did not transact in or hold any positions related to net investment hedges in a foreign operation or income generation transactions. The notional amounts of derivative contracts represent the basis upon which pay or receive amounts are calculated and are not reflective of credit risk. The fair value of derivative instruments are based upon widely accepted pricing valuation models which utilize independent third-party data as inputs or independent broker quotations. The Company did not have any unrealized gains or losses during the reporting period representing the component of the derivative instruments gain or loss from derivatives that no longer qualify for hedge accounting.

NOTES TO FINANCIAL STATEMENTS

(Amounts in thousands)	As of December 31, 2021			As of December 31, 2020		
Derivative type by strategy	Notional Value	Fair Value	Carrying Value	Notional Value	Fair Value	Carrying Value
Cash flow hedges						
Interest rate and index swaps	$ 930,000	$ 3,332	$ —	$ 880,000	$ 20,121	$ —
Foreign currency swaps	76,833	9,149	7,622	170,527	43	1,568
Replication transactions						
Interest rate swaps	440,000	10,271	—	295,000	40,150	—
Other investment and/or Risk Management activities						
Credit default swaps	—	—	—	39,742	(441)	(441)
Interest rate and index swaps, swaptions	1,047,000	85,375	85,375	697,050	114,200	114,200
Interest rate swaps - offsetting	374,200	(19,907)	(19,907)	906,200	(28,413)	(28,413)
Equity index swaps	—	—	—	2,000,000	32	32
Macro hedge program	6,917,926	93,890	93,890	8,932,182	(175,442)	(175,442)
Total	$ 9,785,959	$ 182,110	$ 166,980	$ 13,920,701	$ (29,750)	$ (88,496)

Cash Flow Hedges

Interest rate swaps and index swaps: Interest rate swaps and index swaps are primarily used to convert interest receipts on floating-rate fixed maturity investments and liabilities to fixed rates or other floating rates. There were no gains and losses classified in unrealized gains and losses related to cash flow hedges that have been discontinued because it was no longer probable that the original forecasted transactions would occur by the end of the originally specified time period.

Foreign currency swaps: Foreign currency swaps are used to convert foreign denominated cash flows associated with certain foreign denominated fixed maturity investments and liabilities to U.S. dollars. The foreign fixed maturities and liabilities are primarily denominated in euros and British pounds and are hedged to minimize cash flow fluctuations due to changes in currency rates.

Replication Transactions

Interest rate swaps: The Company periodically enters in interest rate swaps as part of replication transactions to reproduce the investment characteristics of permissible investments.

Other Investment and/or Risk Management Activities

Credit default swaps: The Company enters into swap agreements in which the Company reduces or assumes credit exposure from an individual entity, referenced index or asset pool. In addition, the Company may enter into credit default swaps to terminate existing swaps in hedging relationships, thereby offsetting the changes in value of the original swap.

Interest rate and index swaps, and swaptions: The Company enters into interest rate swaps, index swaps, and swaptions to manage duration between assets and liabilities. In addition, the Company may enter into interest rate swaps to terminate existing swaps in hedging relationships, thereby offsetting the changes in value in the original swap.

Equity index swaps: The Company enters into index swaps on various indices to economically hedge the equity risk associated with various equity indexed products.

Macro hedge program: The Company utilizes equity options, swaps, futures, and foreign currency options to hedge against a decline in the equity markets and the resulting statutory surplus and capital impact primarily arising from Guaranteed Minimum Death Benefit ("GMDB") and GMWB obligations. Included are equity options with financing premiums for which the premium is paid at the end of the derivative contract.

The premium payments for derivatives with financing premiums due within the next four years are listed in the table below, as well as the undiscounted premium commitments, the fair value of these contracts and the aggregate fair value excluding the impact of these premiums as of December 31, 2021 and 2020, respectively.

(amount in thousands)	
Fiscal Year	Derivative Premium Payments Due
2022	$ 9,354
2023	11,962
2024	15,203
2025	68,574
Thereafter	107,948
Total Future Settled Premiums	$ 213,041

(amount in thousands)			
Date	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments	Derivative Fair Value Excluding Impact of Future Settled Premiums
December 31, 2021	$213,041	$109,344	$109,344
December 31, 2020	$42,550	$(78,950)	$(121,500)

Credit Risk

The Company's derivative counterparty exposure policy establishes market-based credit limits, favors long-term financial stability and creditworthiness of the counterparty and typically requires credit enhancement/credit risk reducing agreements. The Company minimizes the credit risk in derivative instruments by entering into transactions with high quality counterparties rated A or better, which are monitored and evaluated by the Company's risk management team and reviewed by senior management. OTC-cleared transactions reduce risk due to their ability to require daily variation margin, monitor the Company's ability to request additional collateral in the event of a counterparty downgrade, and act as an independent valuation source.

The Company has developed credit exposure thresholds which are based upon counterparty ratings. Credit exposures are measured using the market value of the derivatives, resulting in amounts owed to the Company by its counterparties or potential payment obligations from the Company to its counterparties. Credit exposures are generally quantified daily based on the prior business day's market value and collateral is pledged to and held by, or on behalf of, the Company to the extent the current value of derivatives exceeds the contractual thresholds. In accordance with industry standards and the contractual agreements, collateral is typically settled on

NOTES TO FINANCIAL STATEMENTS

the next business day. The Company may have exposure to credit risk for amounts below the exposure thresholds which are uncollateralized, as well as for market fluctuations that may occur between contractual settlement periods of collateral movements.

Counterparty exposure thresholds are developed for each of the counterparties based upon their ratings. In addition, the Company monitors counterparty credit exposure on a monthly basis to ensure compliance with Company policies and statutory limitations. The Company also generally requires that derivative contracts, other than exchange traded contracts, OTC-cleared swaps, certain forward contracts, and certain embedded and reinsurance derivatives, be governed by an International Swaps and Derivatives Association Master Agreement which is structured by legal entity and by counterparty and permits right of offset.

Derivative instruments have off-balance sheet risk. The notional value, market value exposure, counterparty and other trade terms are available in Schedule DB, Derivative Instruments, for each individual derivative contract.

Note 9 - Income Taxes

A. The components of the net deferred tax asset/(deferred tax liability) ("DTA"/"(DTL)") at period end and the change in those components are as follows:

1

	2021		
	Ordinary	Capital	Total
(a) Gross DTA	$ 266,382,496	$ 11,377,201	$ 277,759,697
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTA	266,382,496	11,377,201	277,759,697
(d) Deferred tax assets nonadmitted	111,093,380	1,755,236	112,848,616
(e) Subtotal net admitted deferred tax assets	155,289,116	9,621,965	164,911,081
(f) Deferred tax liabilities	27,342,135	55,677,946	83,020,081
(g) Net admitted deferred tax asset/(net deferred tax liability)	$ 127,946,981	$ (46,055,981)	$ 81,891,000

2

	2021		
	Ordinary	Capital	Total
Admission Calculation Components SSAP No. 101 :			
(a) Federal income taxes paid in prior years recoverable by C/B	$ —	$ —	$ —
(b) Adjusted gross DTA expected to be realized	72,269,035	9,621,965	81,891,000
(1) DTA's expected to be realized after the balance sheet date	72,269,035	9,621,965	81,891,000
(2) DTA's allowed per limitation threshold	XXX	XXX	310,734,775
(c) DTA's offset against DTLs	83,020,081	—	83,020,081
(d) DTA's admitted as a result of application of SSAP No. 101	$ 155,289,116	$ 9,621,965	$ 164,911,081

3

(a) Ratio % used to determine recovery period and threshold limitations	851%
(b) Adjusted capital and surplus used to determine 2(b) thresholds	$ 2,071,565,165

4

	2021	
	Ordinary	Capital
Impact of Tax Planning Strategies:		
(a) Determination of adjusted gross DTA and net admitted DTA, by tax character as a %.		
(1) Adjusted gross DTAs amount from Note 9A1c	$ 266,382,496	$ 11,377,201
(2) % of net admitted adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	6 %	— %
(3) Net admitted adj. gross DTAs amount from Note 9A1e	$ 155,289,116	$ 9,621,965
(4) % of net admitted adjusted gross DTAs by tax character admitted because of the impact of planning strategies	— %	100 %
(b) Do the tax planning strategies include the use of reinsurance?	Yes ___	No _X_

1

	2020		
	Ordinary	Capital	Total
(a) Gross DTA	$ 280,005,061	$ 10,256,200	$ 290,261,261
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTA	280,005,061	10,256,200	290,261,261
(d) Deferred tax assets nonadmitted	79,448,421	2,067,780	81,516,201
(e) Subtotal net admitted deferred tax assets	200,556,640	8,188,420	208,745,060
(f) Deferred tax liabilities	58,826,211	38,083,849	96,910,060
(g) Net admitted deferred tax asset/(net deferred tax liability)	$ 141,730,429	$ (29,895,429)	$ 111,835,000

2

	2020		
	Ordinary	Capital	Total
Admission Calculation Components SSAP No. 101 :			
(a) Federal income taxes paid in prior years recoverable by C/B	$ —	$ —	$ —
(b) Adjusted gross DTA expected to be realized	103,646,580	8,188,420	111,835,000
(1) DTA's expected to be realized after the balance sheet date	103,646,580	8,188,420	111,835,000
(2) DTA's allowed per limitation threshold	XXX	XXX	454,555,729
(c) DTA's offset against DTLs	96,910,060	—	96,910,060
(d) DTA's admitted as a result of application of SSAP No. 101	$ 200,556,640	$ 8,188,420	$ 208,745,060

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3

(a)	Ratio % used to determine recovery period and threshold limitation	1,368 %
(b)	Adjusted capital and surplus used to determine 2(b) thresholds	3,030,371,527

4

	2020	
	Ordinary	Capital
Impact of Tax Planning Strategies:		
(a) Determination of adjusted gross DTA and net admitted DTA, by tax character as a %.		
(1) Adjusted gross DTAs amount from Note 9A1c	$ 280,005,061	$ 10,256,200
(2) % of net admitted adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	28 %	— %
(3) Net admitted adj. gross DTAs amount from Note 9A1e	$ 200,556,640	$ 8,188,420
(4) % of net admitted adjusted gross DTAs by tax character admitted because of the impact of planning strategies	47 %	100 %
(b) Do the tax planning strategies include the use of reinsurance?	Yes ___	No _X_

1

	Change During 2021		
	Ordinary	Capital	Total
(a) Gross DTA	$ (13,622,565)	$ 1,121,001	$ (12,501,564)
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTA	(13,622,565)	1,121,001	(12,501,564)
(d) Deferred tax assets nonadmitted	31,644,959	(312,544)	31,332,415
(e) Subtotal net admitted deferred tax assets	(45,267,524)	1,433,545	(43,833,979)
(f) Deferred tax liabilities	(31,484,076)	17,594,097	(13,889,979)
(g) Net admitted deferred tax asset/(net deferred tax liability)	$ (13,783,448)	$ (16,160,552)	$ (29,944,000)

2

	Change During 2021		
	Ordinary	Capital	Total
Admission Calculation Components SSAP No. 101 :			
(a) Federal income taxes paid in prior years recoverable by C/B	$ —	$ —	$ —
(b) Adjusted gross DTA expected to be realized	(31,377,545)	1,433,545	(29,944,000)
(1) DTA's expected to be realized after the balance sheet date	(31,377,545)	1,433,545	(29,944,000)
(2) DTA's allowed per limitation threshold	XXX	XXX	(143,820,954)
(c) DTA's offset against DTLs	(13,889,979)	—	(13,889,979)
(d) DTA's admitted as a result of application of SSAP No. 101	$ (45,267,524)	$ 1,433,545	$ (43,833,979)

3

(a)	Ratio % used to determine recovery period and threshold limitation	83,731 %
(b)	Adjusted capital and surplus used to determine 2(b) thresholds	(958,806,362)

4

	Change During 2021	
	Ordinary	Capital
Impact of Tax Planning Strategies:		
(a) Determination of adjusted gross DTA and net admitted DTA, by tax character as a %.		
(1) Adjusted gross DTAs amount from Note 9A1c	$ (13,622,565)	$ 1,121,001
(2) % of net admitted adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	(22)%	— %
(3) Net admitted adj. gross DTAs amount from Note 9A1e	$ (45,267,524)	$ 1,433,545
(4) % of net admitted adjusted gross DTAs by tax character admitted because of the impact of planning strategies	(47)%	— %

B. DTLs are not recognized for the following amounts:

Not Applicable.

NOTES TO FINANCIAL STATEMENTS

C. Significant Components of Income Taxes Incurred

1. The components of current income tax expense are as follows:

	2021	2020	Change
(a) Federal	$ (105,753,892)	$ 23,754,273	$(129,508,165)
(b) Foreign	—	—	—
(c) Subtotal	(105,753,892)	23,754,273	(129,508,165)
(d) Federal income tax on net capital gains	33,709,943	43,115,799	(9,405,856)
(e) Utilization of capital loss carryforwards	—	—	—
(f) Other	—	—	—
(g) Federal and foreign income taxes incurred	$ (72,043,949)	$ 66,870,072	$(138,914,021)

2. The main components of the period end deferred tax amounts and the change in those components are as follows:

	2021	2020	Change
DTA: Ordinary			
Policyholder Reserves	$ 198,805,003	$ 151,963,916	$ 46,841,087
Deferred acquisition costs	31,889,348	14,554,520	17,334,828
Compensation and benefits	1,469,276	1,693,222	(223,946)
Investments	416,133	25,387,328	(24,971,195)
Net operating loss carryforward	24,496,479	76,177,145	(51,680,666)
Tax credit carryforward	6,721,800	7,315,951	(594,151)
Other	2,584,457	2,912,979	(328,522)
Subtotal: DTA ordinary	266,382,496	280,005,061	(13,622,565)
Ordinary statutory valuation allowance	—	—	—
Total adjusted gross ordinary DTA	266,382,496	280,005,061	(13,622,565)
Nonadmitted ordinary DTA	111,093,380	79,448,421	31,644,959
Admitted ordinary DTA	155,289,116	$ 200,556,640	(45,267,524)
DTA: Capital			
Investments	11,377,201	10,256,200	1,121,001
Subtotal: DTA capital	11,377,201	10,256,200	1,121,001
Capital statutory valuation allowance	—	—	—
Total adjusted gross capital DTA	11,377,201	10,256,200	1,121,001
Nonadmitted capital DTA	1,755,236	2,067,780	(312,544)
Admitted capital DTA	9,621,965	8,188,420	1,433,545
Total Admitted DTA	$ 164,911,081	$ 208,745,060	$ (43,833,979)
DTL: Ordinary			
Investments	$ 3,792	$ 22,154,913	$ (22,151,121)
Policyholder reserves	27,338,343	36,671,298	(9,332,955)
Gross DTL ordinary	27,342,135	58,826,211	(31,484,076)
DTL: Capital			
Investments	55,677,946	38,083,849	17,594,097
Gross DTL capital	55,677,946	38,083,849	17,594,097
Total DTL	83,020,081	96,910,060	(13,889,979)
Net adjusted DTA/(DTL)	$ 81,891,000	$ 111,835,000	$ (29,944,000)
Adjust for the change in deferred tax on unrealized gains/losses			15,299,985
Adjust for the change in nonadmitted deferred tax			31,332,415
Other adjustments			2
Adjusted change in net deferred Income Tax			$ 16,688,402

NOTES TO FINANCIAL STATEMENTS

D. Reconciliation of federal income tax rate to actual effective rate:

The sum of the income tax incurred and the change in the DTA/DTL is different from the result obtained by applying the statutory federal income tax rate to the pretax income. The significant items causing this difference are as follows:

	2021 Tax effect	% of Pre-tax income	2020 Tax effect	% of Pre-tax income
	$ (634,768,161)		$ 663,627,180	
Statutory tax	$ (133,301,314)	21.00 %	$ 139,361,708	21.00 %
Tax preferred investments	(16,005,567)	2.52 %	(15,913,236)	(2.40)%
Affiliated dividends	—	— %	(84,000,000)	(12.66)%
VA hedge reclass	(10,158,717)	1.60 %	(9,825,315)	(1.48)%
Interest maintenance reserve	73,658,195	(11.60)%	17,437,202	2.63 %
Prior period adjustment	445,151	(0.07)%	(23,070,414)	(3.48)%
Change in deferred tax on non-admitted assets	(19,044)	0.00 %	(25,619)	— %
Foreign related investments	(1,764,694)	0.28 %	(2,109,456)	(0.32)%
Amortization of inception gain	(1,660,905)	0.26 %	(1,660,905)	(0.25)%
All other	74,544	(0.01)%	109,720	0.02 %
Total statutory income tax	$ (88,732,351)	13.98 %	$ 20,303,685	3.06 %
Federal and foreign income taxes incurred	(72,043,949)	11.35 %	66,870,072	10.08 %
Change in net deferred income taxes	(16,688,402)	2.63 %	(46,566,387)	(7.02)%
Total statutory income tax	$ (88,732,351)	13.98 %	$ 20,303,685	3.06 %

E. Operating loss and tax credit carryforwards and protective tax deposits

1. At December 31, 2021, the Company had $116,649,898 of net operating loss carryforwards with no expiration, and $6,721,800 of foreign tax credit carryovers which expire between 2028 and 2030.

2. The amount of federal income taxes incurred in the current year and each preceding year that will be available for recoupment in the event of future net losses are:

2021	$ —
2020	$ —
2019	$ —

3. The aggregate amount of deposits reported as admitted assets under Section 6603 of the IRS Code was $0 as of December 31, 2021.

F. Consolidated Federal Income Tax Return

1. The Company's federal income tax return is included within TR Re, Ltd.'s consolidated federal income tax return. The consolidated federal income tax return includes the following entities:

TR Re, Ltd.
Talcott Resolution Life Insurance Company
Talcott Resolution Life and Annuity Insurance Company
American Maturity Life Insurance Company

2. Federal Income Tax Allocation

Estimated tax payments are made quarterly (if necessary), at which time intercompany tax balances are settled. In the subsequent year, additional settlements (if necessary) are made on the unextended due date of the return and at the time the return is filed. The method of allocation among affiliates of the Company is subject to a written agreement approved by the Board of Directors and based upon separate return calculations with current credit for net losses to the extent the losses provide a benefit in the consolidated tax return.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

A&C. See Schedule Y.

B. The Company had no reportable transactions with affiliates in 2021.

D. The Company reported $33,243,661 and $17,320,829 as receivables from parents, subsidiaries and affiliates as of December 31, 2021 and 2020, respectively. The Company reported $0 and $0 as payables to parents, subsidiaries and affiliates as of December 31, 2021 and 2020, respectively. Amounts are settled in accordance with terms of the agreements.

E. Guarantees or undertakings including the Company and any affiliate or related party:

For all guarantees, see Note 14.A.2.

F. Management or expense allocation contracts involving affiliated companies:

1. Effective July 1, 2021, TL and certain of its affiliates, including but not limited to insurance companies (the "Talcott Companies"), entered into a new Amended and Restated Services and Cost Allocation Agreement, which superseded the previous Cost Allocation Agreements and authorizes the affiliates and TL to obtain a variety of operating services from each other to conduct their day to day businesses and to provide fair and equitable compensation for their services. Expenses covered under the Agreement are allocated based on cost plus basis.

2. Effective June 1, 2018, TL and certain of its broker dealer affiliates, including TDC, entered into a new Amended and Restated Service and Cost Allocation Agreement, which provides services to the entities for the purpose of conducting their day to day businesses.

3. Effective on June 26, 2018, Hopmeadow Holdings, LP and its direct and indirect subsidiaries entered into a new Tax Allocation Agreement. On December 30, 2021, TR Re, Ltd., a new subsidiary of Hopmeadow Holdings, LP, was added to the agreement via joinder.

NOTES TO FINANCIAL STATEMENTS

4. Effective June 1, 2018, TL entered into an Intercompany Liquidity Agreement (the "Liquidity Agreement") with TLA. The Agreement allows for short-term advances of funds between TL, TLA and certain TL subsidiaries who become parties to the Liquidity Agreement in the future. There are currently no advances outstanding.

5. Effective December 12, 2018, TL entered into an Intercompany Liquidity Agreement (the "TLI Liquidity Agreement") with Talcott Resolution Life, Inc. ("TLI"). The TLI Liquidity Agreement allows for short-term advances of funds between TL and TLI. There are currently no advances outstanding.

6. Principal Underwriting Agreement between TDC, TL, and TLA as amended and restated effective July 17, 2007.

G. All outstanding shares of the Company's stock are owned by TR Re, Ltd.

H. The Company does not own shares of any upstream intermediate or ultimate parent, either directly or indirectly via SCA company.

I. The Company has no investments in an SCA company that exceed 10% of its admitted assets.

J. The Company has no impaired investments in an SCA company.

K. The Company has no investments in a foreign subsidiary.

L. The Company has no investments in a downstream noninsurance holding company.

M. The Company has no investments in noninsurance SCA entities.

N. The Company has no direct investments in insurance SCA's for which the audited statutory equity reflects a departure from the NAIC statutory accounting practices and procedures. See additional information in Note 1.

Note 11 - Debt

A. The Company has no outstanding debt.

B. FHLB (Federal Home Loan Bank) Agreements

1. The Company is a member of the Federal Home Loan Bank of Boston ("FHLB"). Membership allows the Company access to collateralized advances, which may be used to support various spread-based businesses or to enhance liquidity management. FHLB membership requires the Company to own member stock and borrowings require the purchase of activity-based stock in an amount (generally between 3.0% and 4.0% of the principal balance) based upon the term of the outstanding advances. FHLB stock held by the Company is classified within Page 2, Line 2.2 (Common stocks) in the General Account. As of December 31, 2021 there were no advances outstanding.

   State law limits the Company's ability to pledge, hypothecate or otherwise encumber its assets. The amount of advances that can be taken by the Company are dependent on the assets pledged by the Company to secure the advances, and are therefore subject to this legal limit. The pledge limit is recalculated annually based on statutory admitted assets and capital and surplus. For 2021, the Company's pledge limit is $538 million. The Company would need to seek prior written approval from the Department in order to exceed this limit. If the Company were to pursue borrowing additional amounts under its estimated capacity it may have to purchase additional shares of activity stock.

2. a. FHLB Capital Stock - Aggregate Totals

1. December 31, 2021

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	2,586,400	2,586,400	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	2,586,400	2,586,400	—
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 538,000,000	$ 538,000,000	$ —

2. December 31, 2020

		1 Total 2+3	2 General Account	3 Separate Accounts
a.	Membership Stock - Class A	$ —	$ —	$ —
b.	Membership Stock - Class B	2,147,700	2,147,700	—
c.	Activity Stock	—	—	—
d.	Excess Stock	—	—	—
e.	Aggregate Total (a+b+c+d)	2,147,700	2,147,700	—
f.	Actual or estimated borrowing capacity as determined by the insurer	$ 786,000,000	$ 786,000,000	$ —

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

Membership Stock		1 Current Period Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
				3 Less Than 6 Months	4 6 Months to Less than 1 Year	5 1 to Less than 3 Years	6 3 to 5 Years
1	Class A	$ —	$ —	$ —	$ —	$ —	$ —
2	Class B	2,586,400	2,586,400	—	—	—	—

NOTES TO FINANCIAL STATEMENTS

3. Collateral Pledged to FHLB

a. Amount Pledged as of December 31, 2021

		1 Fair Value	2 Carrying Value	Aggregate Total Borrowing
1	Current Year Total General and Separate Accounts (Total Collateral Pledged (Lines 2 + 3)	$ 126,074,575	$ 117,290,285	$ —
2	Current Year General Account: Total Collateral Pledged	126,074,575	117,290,285	—
3	Current Year Separate Account: Total Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts: Total Collateral Pledged	—	—	—

b. Maximum Amount Pledged During Reporting Period

		1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1	Current Year Total General and Separate Accounts (Maximum Collateral Pledged (Lines 2 + 3)	$ 126,477,112	$ 117,431,044	$ —
2	Current Year General Account Maximum Collateral Pledged	126,477,112	117,431,044	—
3	Current Year Separate Account Maximum Collateral Pledged	—	—	—
4	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	—	—	—

4. a. & b. Borrowing from FHLB - Amount as of the Reporting Date

The Company had no borrowings from the FHLB as of December 31, 2021.

c. FHLB - Prepayment Obligations

The Company does not have any prepayment obligations as of December 31, 2021.

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

A-D. Defined Benefit Plans

The Company has no direct plans.

E. Defined Contribution Plans

As of June 1, 2018, TL adopted a investment and savings plan, the Talcott 401(k) Plan and a non-qualified savings plan, the Talcott Resolution Deferred Compensation Plan. Effective December 31, 2018, both plans were assigned to Talcott Resolution Life Inc., the Company's indirect parent. Substantially all U.S. employees of the Company are eligible to participate in the Talcott 401(k) Plan under which designated contributions can be invested in a variety of investments. The Company's contributions include a non-elective contribution of 2% of eligible compensation and a dollar-for-dollar matching contribution of up to 6% of eligible compensation contributed by the employee each pay period. The Talcott Resolution Deferred Compensation Plan has a 6% matching contribution for eligible compensation earned in excess of the 401(a)(17) limit, currently $275,000. Eligible compensation includes salary and bonuses and participants can defer up to 80% of their eligible pay. The cost allocated to the Company for the years ended December 31, 2021 and 2020 was immaterial.

F. Multiemployer Plans

The Company has no multiemployer plans.

G. Consolidated/Holding Company Plans

The Company participates in Talcott sponsored postemployment plans that provide for medical and salary replacement benefits for employees on long-term disability. The expenses allocated to the Company for long term disability were not material to the results of operations for the years ended December 31, 2021 and 2020.

H. Postemployment Benefits and Compensated Absences

The Company has no direct postemployment benefits and compensated absences.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

There was no impact from the Modernization Act on Medicare postretirement benefits (INT 04-17) to the Company.

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

1. The Company has 1,000 shares of common capital stock authorized, issued and outstanding. The par value of the stock is $5,690.

2. The Company has no preferred shares authorized.

3. The maximum amount of dividends which can be paid to shareholders by Connecticut domiciled insurance companies, without prior approval of the Connecticut Insurance Commissioner (“the Commissioner”), is generally restricted to the greater of 10% of surplus as of the preceding December 31st or the net gain from operations after dividends to policyholders, federal income taxes and before realized capital gains or (losses) for the previous year. In addition, if any dividend exceeds the insurer’s earned surplus, it requires the prior approval of the Commissioner. Dividends are paid as determined by the Board of Directors in accordance with state statutes and regulations, and are not cumulative. With respect to dividends to its parent, TR Re, Ltd., the Company’s dividend limitation under the holding company laws of Connecticut is $215,345,616 in 2022.

4. On May 18, 2021, Talcott Resolution received permission from the Department to pay an extraordinary dividend of $500,000,000 from TL to its parent at that time, Talcott Resolution Life, Inc. TL paid the dividend on June 29, 2021.

NOTES TO FINANCIAL STATEMENTS

On September 18, 2020, TL paid a dividend of $319,000,000 to Talcott Resolution Life, Inc. ("TLI"), the Company's parent at that time.

5. Within the limits of (3) above, there are no additional restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

6. No restrictions have been placed on the unassigned funds of the Company.

7. The Company is not organized as a mutual company.

8. No stock is being held by the Company for special purposes.

9. The Company had no changes in the balances of any special surplus funds from the prior period.

10. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and (losses) is $890,994,876, before tax.

11. The Company has no surplus notes outstanding.

12. The Company had no restatements due to quasi-reorganization.

13. The Company had no quasi-reorganizations.

Note 14 - Liabilities, Contingencies, and Assessments

A. Contingent Commitments

1. At December 31, 2021, the Company has outstanding commitments totaling $328,354,323 of which $181,284,229 is committed to fund limited partnership and other alternative investments, which may be called by the partnership during the commitment period to fund the purchase of new investments and partnership expenses. Additionally, $134,531,979 is related to commercial whole loans expected to fund in the first half of 2022 and $12,538,115 is related to various funding obligation associated with private placement securities.

b. Detail of Other Contingent Commitments

1 Nature and Circumstances of Guarantee and Key Attributes, Including Date and Duration of Agreement	2 Liability Recognition of Guarantee	3 Ultimate Financial Statement Impact if Action Under the Guarantee is Required	4 Maximum Potential Amount of Future Payments the Guarantor Could be Required to Make	5 Current Status of Payment or Performance Risk of Guarantee
1. In 1997, TL guaranteed the obligations of TLA with respect to life, accident and health insurance and annuity contracts. The guarantee was issued to provide an increased level of security to potential purchasers of TLA products. As of December 31, 2021 and 2020, no liability was recorded for this guarantee, as TLA was able to meet these policyholder obligations.	$ —	Increase in Investments in SCA, Dividends to stockholders (capital contribution), Expense, or Other	Unlimited (1)	The guaranteed affiliate maintains surplus in addition to policyholder reserves. The payment or performance risk of this guarantee is low as It is unlikely that this guarantee will be triggered.
Total	$ —		Unlimited	

(1) There is no limit on the Company's guarantee to pay policyholder obligations on behalf of the affiliate for the contracts covered in the guarantee agreement.

3. Summary of Detail in Note 14.A.2.

Not applicable.

B. Assessments

1. Liability and Related Asset

In all states, insurers licensed to transact certain classes of insurance are required to become members of a guaranty fund. In most states, in the event of the insolvency of an insurer writing any such class of insurance in the state, members of the funds are assessed to pay certain claims of the insolvent insurer. A particular state's fund assesses its members based on their respective written premiums in the state for the classes of insurance in which the insolvent insurer was engaged. Assessments are generally limited for any year to one or two percent of premiums written per year, depending on the state.

Under insurance guaranty fund laws in each state, the District of Columbia and Puerto Rico, insurers licensed to do business can be assessed by state insurance guaranty associations for certain obligations of insolvent insurance companies to policyholders and claimants. Part of the assessments paid by/refunded to the Company pursuant to these laws may be used as credits for a portion of the associated premium taxes. The Company (received)/paid guaranty fund assessments of approximately $(1,767,858) and $944,410 in 2021 and 2020, respectively. The Company had a guaranty fund receivable of $625,613 and $820,795 as of December 31, 2021 and 2020, respectively.

2. Rollforward of Related Asset

1 Description	2 Amount
a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 820,795
b. Decrease current year:	
Premium tax offsets applied	(153,282)
Premium tax offsets charged off/expired	(41,900)
c. Increase current year:	
Premium tax offsets accrued	—
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	$ 625,613

3. Guaranty Fund Liabilities and Assets Related to Assessments from Insolvencies for Long-Term Care Contracts

a. Discount Rate Applied $0

NOTES TO FINANCIAL STATEMENTS

b. The undiscounted and discounted amount of the 2021 guaranty fund assessments and related assets by insolvency:

	Guaranty Fund Assessments		Related Assets	
Name of Insolvency	Undiscounted	Discounted	Undiscounted	Discounted
Penn Treaty Insurance Company	$ 161,397	$ 161,397	$ 161,397	$ 161,397
American Network Insurance Company	45,772	45,772	45,772	45,772

c. The Company did not discount guaranty fund liabilities and assets related to insolvency assessments for long-term contracts due to immateriality.

C. Gain Contingencies

The Company has no gain contingencies.

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

The amounts the Company paid during 2021 to settle claims-related extra contractual obligations or bad faith claims stemming from lawsuits were not material, either individually or in the aggregate.

E. Joint and Several Liabilities

The Company had no joint and several liabilities.

F. All Other Contingencies

The Company is or may become involved in various legal actions, some of which assert claims for substantial amounts. Management expects that the ultimate liability, if any, with respect to such lawsuits, after consideration of provisions made for estimated losses and costs of defense, will not be material to the financial condition of the Company.

For additional information, please refer to the current and periodic reports filed by Talcott Resolution Life Insurance Company with the United States Securities and Exchange Commission.

Note 15 - Leases

A. Lessee Leasing Arrangements

1. The rent paid by the Company to The Hartford for space occupied and equipment used by Talcott Resolution's life insurance companies was $608,964 and $863,781 in 2021 and 2020, respectively.

2. Future minimum rental commitments are as follows:

	Year Ending December 31	Operating Leases
1.	2022	$ 652,829
2.	2023	326,415
3.	2024	—
4.	2025	—
5.	2026	—
6.	Total	$ 979,244

The principal executive office of the Company, together with its parent and other life insurance affiliates, is located in Windsor, Connecticut.

The Company is not involved in any significant sale-leaseback transactions.

b. Leasing is not a source of income for the Company.

Note 16- Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

The Company aims to maintain a diversified investment portfolio including issuer, sector, and geographic stratification, and has established certain exposure limits, diversification standards and review procedures to mitigate credit risk. The Company is not exposed to any credit concentration risk of a single issuer, excluding U.S. government and government agency securities and a short term investment pool, greater than 10% of the Company's capital and surplus as of December 31, 2021 and 2020.

Derivative instruments have off-balance sheet risk. The notional value, market value exposure, counterparty and other trade terms are available in Schedule DB for each individual derivative contract. For discussions on credit risk, market risk, cash requirements and accounting policy see Note 8, Derivative Instruments.

See Schedule DB of the Company's annual statement for additional detail.

The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk as of December 31:

	Assets		Liabilities	
	2021	2020	2021	2020
a. Swaps	$ 1,907,298,621	$ 4,575,149,768	$ 1,460,734,571	$ 1,400,110,097
b. Futures	73,756,750	—	—	—
c. Options	3,788,877,268	5,716,494,290	2,555,292,383	2,228,946,480
d. Total	$ 5,769,932,639	$ 10,291,644,058	$ 4,016,026,954	$ 3,629,056,577

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

A. The Company had no transfers of receivables reported as sales.

B. Transfer and Servicing of Financial Assets

NOTES TO FINANCIAL STATEMENTS

1. The Company had no securities lending agreements.

2. The Company had no servicing assets or servicing liabilities.

3. The Company had no servicing assets or servicing liabilities measured at fair value.

4. The Company had no securitization, asset-backed financing arrangements and similar transfer accounted for as sales.

5. The Company had no transfers of financial assets accounted for as a secured borrowing.

6. The Company had no transfers of receivables with recourse.

7. Please refer to Note 5E for a description of the securities underlying the repurchase agreements.

C. Wash sales

a. In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date to enhance the Company's total return on its investment portfolio.

b. The details by NAIC designation 3 or below of securities sold during the year ended December 31, 2021 and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	4	3	255,000	257,550	3,506

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

The Company had no gain or loss from uninsured Accident & Health plans or the uninsured portion of partially insured plans.

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

The following table presents direct premiums written by managing general agents/third party administrators as of December 31:

Name	FEI Number	Exclusive Contract	Type of Business Written	Type of Authority Granted	2021 Direct Written Premium	2020 Direct Written Premium
Other TPA's (aggregate)					$ 23,289,747	$ 33,098,504
Total					$ 23,289,747	$ 33,098,504

Note 20 - Fair Value Measurements

A. Fair Value Measurements

Fair value is determined based on the "exit price" notion which is defined as the price that would be received to sell an asset or paid to transfer a liability in the principal or most advantageous market for the asset or liability in an orderly transaction between market participants. Financial instruments carried at fair value in the Company's financial statements include certain bonds, stocks, derivatives, and Separate Account assets.

The Company's investment manager for the general account and guaranteed separate accounts (a registered investment adviser under the Investment Advisers Act of 1940), with oversight by the Company's Investment Management Department and its Finance and Investment Committee ("FIC"), a committee co-chaired by the Chief Investment Officer and the Chief Risk Officer of the Company, estimates the fair value for financial assets held in the Company's general account and guaranteed separate accounts based on the framework established in the fair value accounting guidance. The Company reviews its investment manager's pricing policy on a periodic basis, with any changes to be approved by the FIC. The Company reserves the right to take exception to its investment manager's pricing of a particular asset and, with FIC's approval, to adjust the price received from its investment manager for that particular asset. The Company estimates the fair value for financial liabilities based on the framework established in the fair value accounting guidance. The framework is based on the inputs used in valuation, gives the highest priority to quoted prices in active markets and requires that observable inputs be used in the valuations when available. The Company categorizes its assets and liabilities measured at estimated fair value based on whether the significant inputs into the valuation are observable. The fair value hierarchy categorizes the inputs in the valuation techniques used to measure fair value into three broad Levels (Level 1, 2, or 3):

Level 1 Unadjusted quoted prices for identical assets or liabilities in active markets that the Company has the ability to access at the measurement date.

Level 2 Observable inputs, other than quoted prices included in Level 1, for the asset or liability, or prices for similar assets and liabilities.

Level 3 Valuations that are derived from techniques in which one or more of the significant inputs are unobservable (including assumptions about risk). Because Level 3 fair values, by their nature, contain one or more significant unobservable inputs as there is little or no observable market for these assets and liabilities, considerable judgment is used to determine the Level 3 fair values. Level 3 fair values represent the Company's best estimate of amounts that could be realized in a current market exchange absent actual market exchanges.

In many situations, inputs used to measure the fair value of an asset or liability position may fall into different levels of the fair value hierarchy. In these situations, the Company's investment manager will determine the level in which the fair value falls based upon the lowest level input that is significant to the determination of the fair value. In most cases, both observable (e.g., changes in interest rates) and observable (e.g. changes in risk assumptions) inputs are used in determination of fair values that the Company's investment manager has classified within Level 3. Consequently, these values and the related gains and losses are based upon both observable and unobservable inputs. The Company's bonds included in Level 3 are classified as such because these securities are primarily within illiquid markets and/or prices by independent brokers.

NOTES TO FINANCIAL STATEMENTS

1. The following table presents assets and (liabilities) carried at fair value by hierarchy level:

December 31, 2021					
(Amounts in thousands)	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets accounted for at fair value:					
Preferred stocks - unaffiliated	$ —	$ 41,010	$ 6,875	$ —	$ 47,885
Common stocks - unaffiliated	—	—	12,648	—	12,648
Cash equivalents	380,667	16,618	—	—	397,285
Total bonds and stocks	380,667	57,628	19,523	—	457,818
Derivative assets					
Interest rate derivatives	—	46,617	53,166	—	99,783
Macro hedge program	—	10,769	146,112	—	156,881
Total derivative assets	—	57,386	199,278	—	256,664
Separate Account assets [1]	37,540,067	41,721,734	374,823	—	79,636,624
Total assets accounted for at fair value	$ 37,920,734	$ 41,836,748	$ 593,624	$ —	$ 80,351,106
b. Liabilities accounted for at fair value					
Derivative liabilities					
Interest rate derivatives	$ —	$ (31,336)	$ (2,979)	$ —	(34,315)
Macro hedge program	—	(48,157)	(14,834)	—	(62,991)
Total liabilities accounted for at fair value	$ —	$ (79,493)	$ (17,813)	$ —	$ (97,306)

[1] Excludes approximately $1.6 billion of investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 (Fair Value Measurements).

Valuation Techniques, Procedures and Controls

The Company determines the fair values of certain financial assets and liabilities based on quoted market prices where available and where prices represent reasonable estimates of fair value. The Company also determines fair values based on future cash flows discounted at the appropriate current market rate. Fair values reflect adjustments for counterparty credit quality, the Company's default spreads, liquidity and, where appropriate, risk margins on unobservable parameters. The following is a discussion of the methodologies used to determine fair values for the financial instruments listed in the preceding tables.

The fair value process is monitored by the Valuation Committee of the Company's investment manager, which is a cross-functional group of senior management that meets at least quarterly. The purpose of the committee is to oversee the pricing policy and procedures by ensuring objective and reliable valuation practices and pricing of financial instruments as well as addressing valuation issues and approving changes to valuation methodologies and pricing sources. There are also two working groups under the Valuation Committee of the Company's investment manager, a Securities Valuation Group and a Derivatives Valuation Group, which include various investment, operations, accounting, compliance and risk management professionals that meet on a regular basis, to review market data trends, pricing and trading statistics and results, and any proposed pricing methodology changes.

In addition, the Finance and Investment Committee of the Company, co-chaired by its Chief Investment Officer and Chief Financial Officer, is responsible for the approval and monitoring of the Valuation Policy of the Company as well as the adjudication of any valuation disputes thereunder. The Valuation Policy addresses valuation of all financial instruments held in the general account and guaranteed separate accounts of the Company, including all derivative positions. The Finance and Investment Committee meets regularly, and its members include a cross-functional group of senior management as well as various investment, accounting, finance, and risk management professionals.

The Company also has an enterprise-wide Operational Risk Management function which is responsible for establishing, maintaining and communicating the framework, principles and guidelines of the Company's operational risk management program. This includes model risk management which provides an independent review of the suitability, characteristics and reliability of model inputs as well as an analysis of significant changes to current models.

Bonds and Stocks

The fair values of bonds and stocks in an active and orderly market (e.g., not distressed or forced liquidation) are determined by the Company's investment manager using a "waterfall" approach utilizing the following pricing sources: quoted prices for identical assets or liabilities, prices from third-party pricing services, independent broker quotations, or internal matrix pricing processes. Typical inputs used by these pricing sources include, but are not limited to, benchmark yields, reported trades, broker/dealer quotes, issuer spreads, benchmark securities, bids, offers, and/or estimated cash flows, prepayment speeds, and default rates. Most bonds do not trade daily. Based on the typical trading volumes and the lack of quoted market prices for bonds, third-party pricing services utilize matrix pricing to derive security prices. Matrix pricing relies on securities' relationships to other benchmark quoted securities, which trade more frequently. Pricing services utilize recently reported trades of identical or similar securities making adjustments through the reporting date based on the preceding outlined available market observable information. If there are no recently reported trades, the third-party pricing services may develop a security price using expected future cash flows based upon collateral performance and discounted at an estimated market rate. Both matrix pricing and discounted cash flow techniques develop prices by factoring in the time value for cash flows and risk, including liquidity and credit.

Prices from third-party pricing services may be unavailable for securities that are rarely traded or are traded only in privately negotiated transactions. As a result, certain securities are priced via independent broker quotations which utilize inputs that may be difficult to corroborate with observable market based data. Additionally, the majority of these independent broker quotations are non-binding.

The Company's investment manager utilizes an internally developed matrix pricing process for private placement securities for which the Company is unable to obtain a price from a third-party pricing service. The process is similar to the third-party pricing services. The Company's investment manager develops credit spreads each month using market based data for public securities adjusted for credit spread differentials between public and private securities which are obtained from a survey of multiple private placement brokers. The credit spreads determined through this survey approach are based upon the issuer's financial strength and term to maturity, utilizing independent public security index and trade information and adjusting for the non-public nature of the securities. Credit spreads combined with risk-free rates are applied to contractual cash flows to develop a price.

The Company's investment manager performs ongoing analyses of the prices and credit spreads received from third parties to ensure that the prices represent a reasonable estimate of the fair value. In addition, the Company's investment manager ensures that prices received from independent brokers represent a reasonable estimate of fair value through the use of internal and external cash flow models utilizing spreads, and when available, market indices. As a result of these analyses, if the Company's investment manager determines that there is a more appropriate fair value based upon the available market data, the price received from the third party is adjusted accordingly and approved by the Valuation Committee of the Company's investment manager.

The Company's investment manager conducts other specific monitoring controls around pricing. Daily, weekly and monthly analyses identify price changes over pre-determined thresholds for bonds and equity securities. Monthly analyses identify prices that have not changed, and missing prices. Also on a monthly basis, a second source validation is performed on most sectors. Analyses are conducted by a dedicated pricing unit that follows up with trading and investment sector professionals and challenges prices with vendors when the estimated assumptions used differs from what the Company's investment manager feels a market participant would use. Examples of other procedures performed include, but are not limited to, initial and ongoing review of third-party pricing services' methodologies, review of pricing statistics and trends and back testing recent trades.

NOTES TO FINANCIAL STATEMENTS

The Company's investment manager has analyzed the third-party pricing services' valuation methodologies and related inputs, and has also evaluated the various types of securities in its investment portfolio to determine an appropriate fair value hierarchy level based upon trading activity and the observability of market inputs. Most prices provided by third-party pricing services are classified into Level 2 because the inputs used in pricing the securities are observable. Due to the lack of transparency in the process that brokers use to develop prices, most valuations that are based on brokers' prices are classified as Level 3. Some valuations may be classified as Level 2 if the price can be corroborated with observable market data.

Derivative Instruments

Derivative instruments are fair valued using pricing valuation models for OTC derivatives that utilize independent market data inputs, quoted market prices for exchange-traded derivatives and OTC-cleared derivatives, or independent broker quotations.

The Company performs ongoing analysis of the valuations, assumptions, and methodologies used to ensure that the prices represent a reasonable estimate of the fair value. The Company performs various controls on derivative valuations which include both quantitative and qualitative analyses. Analyses are conducted by a cross-functional group of investment, actuarial, risk and information technology professionals that analyze impacts of changes in the market environment and investigate variances. There is a monthly analysis to identify market value changes greater than pre-defined thresholds, stale prices, missing prices and zero prices. Also on a monthly basis, a second source validation, typically to broker quotations, is performed for certain of the more complex derivatives and all new deals during the month. A model validation review is performed on any new models, which typically includes detailed documentation and validation to a second source. As to certain derivatives that are held by the Company as well as its investment manager's other clients, the Company's investment manager performs ongoing analysis of the valuations, assumptions, and methodologies used to ensure that the prices represent a reasonable estimate of the fair value. On a daily basis, the Company's investment manager compares market valuations to counterparty valuations for all OTC derivatives held by the Company for collateral purposes.

The Company utilizes derivative instruments to manage the risk associated with certain assets and liabilities. However, the derivative instrument may not be classified with the same fair value hierarchy level as the associated assets and liabilities. Therefore the realized and unrealized gains and losses on derivatives reported in Level 3 may not reflect the offsetting impact of the realized and unrealized gains and losses of the associated assets and liabilities.

Valuation Inputs for Investments

For Level 1 investments, which are comprised of exchange traded securities and open-ended mutual funds, valuations are based on observable inputs that reflect quoted prices for identical assets in active markets that the Company has the ability to access at the measurement date.

For the Company's Level 2 and 3 bonds and stocks, typical inputs used by pricing techniques include, but are not limited to, benchmark yields, reported trades, broker/dealer quotes, issuer spreads, benchmark securities, bids, offers, and/or estimated cash flows, prepayment speeds, and default rates. Derivative instruments are valued using mid-market inputs that are predominantly observable in the market.

Descriptions of additional inputs used in the Company's Level 2 and Level 3 measurements are included in the following discussion:

Level 2 The fair values of most of the Company's Level 2 investments are determined by management after considering prices received from third-party pricing services. These investments include mostly bonds and preferred stocks.

Asset-backed securities, collateralized loan obligations, commercial and residential mortgage-backed securities - Primary inputs also include monthly payment information, collateral performance, which varies by vintage year and includes delinquency rates, collateral valuation loss severity rates, collateral refinancing assumptions, and credit default swap indices. Commercial and residential mortgage-backed securities prices also include estimates of the rate of future principal prepayments over the remaining life of the securities. These estimates are derived based on the characteristics of the underlying structure and prepayment speeds previously experienced at the interest rate levels projected for the underlying collateral.

All other corporate bonds, including surplus debentures - Primary inputs also include observations of credit default swap curves related to the issuer, and political events in emerging market economies where applicable.

State, municipalities and political subdivisions - Primary inputs also include Municipal Securities Rulemaking Board reported trades notices, and issuer financial statements.

Credit derivatives - Primary inputs include the swap yield curve and credit default swap curves.

Foreign exchange derivatives - Primary inputs include the swap yield curve, currency spot and forward rates, and cross currency basis curves.

Interest rate derivatives - Primary input is the swap yield curve.

Level 3 Most of the Company's securities classified as Level 3 include less liquid securities such as lower quality asset-backed securities, commercial and residential mortgage-backed securities primarily backed by sub-prime loans. Also included in Level 3 are securities valued based on broker prices or broker spreads, without adjustments. Primary inputs for non-broker priced investments including structured securities, are consistent with the typical inputs used in Level 2 measurements noted above but are Level 3 due to their less liquid markets. Additionally, certain long-dated securities are priced based on third-party pricing services, including certain municipal securities, foreign government/government agency securities, and bank loans, which are included with corporate bonds. Primary inputs for these long-dated securities are consistent with the typical inputs used in the preceding described Level 1 and Level 2 measurements, but include benchmark interest rate or credit spread assumptions that are not observable in the marketplace. Primary inputs for privately traded equity securities are internal discounted cash flow models utilizing earnings multiples or other cash flow assumptions that are not observable. Significant inputs for Level 3 derivative contracts primarily include the typical inputs used in the preceding Level 1 and Level 2 measurements, but also may include equity and interest volatility, and swap yield curves beyond observable limits.

Separate Account Assets

Guaranteed Separate Account investments for bonds, stocks, mortgage loans and limited partnerships are valued in the same manner, and using the same pricing sources and inputs, as the invested assets held in the General Account of the Company. Non-guaranteed Separate Account assets are primarily invested in mutual funds but also have investments in bonds, stocks, mortgage loans, limited partnerships and other alternative investments. Non-guaranteed Separate Account investments in mutual funds are valued by the underlying mutual funds in accordance to their valuation policies and procedures. Non-guaranteed Separate Account investments in bonds, stocks mortgage loans, limited partnerships and other alternative investments are generally valued by a third party accounting agent in the same manner using the same independent pricing service as the invested assets held in the General Account of the Company.

NOTES TO FINANCIAL STATEMENTS

Assets and Liabilities Measured at Fair Value Using Significant Unobservable Inputs (Level 3)

2. The table below provides a roll-forward of financial instruments carried at fair value using significant unobservable inputs (Level 3) for the year ended December 31, 2021:

(Amounts in thousands)	Fair Value As of 01 /01/ 2021	Transfers into Level 3 [2]	Transfers out of Level 3 [2]	Total Realized/ Unrealized Gains (Losses) Included in: Net Income (1)	Total Realized/ Unrealized Gains (Losses) Included in: Surplus	Purchases/ Increases	Sales/ Decreases	Settlements	Fair Value as of 12 /31/ 2021
Assets									
Preferred stocks - unaffiliated	$ 1,960	$ 12,875	$ —	$ 8,093	$ —	$ 1,624	$ —	$ (17,677)	$ 6,875
Common stocks - unaffiliated	15,441	—	(700)	9,842	—	509	(1,043)	(11,401)	12,648
Total bonds and stocks	17,401	12,875	(700)	17,935	—	2,133	(1,043)	(29,078)	19,523
Derivatives									
Equity derivatives	32	—	—	—	—	—	—	(32)	–
Interest rate derivatives	59,681	—	—	—	(6,036)	(3,458)	—	—	50,187
Macro hedge program	(194,487)	—	—	—	(179,502)	80,785		424,482	131,278
Total derivatives [3]	(134,774)	—	—	—	(185,538)	77,327	—	424,450	181,465
Separate Accounts	419,696	8,146	(32,856)	(4,392)	(432)	118,974	(115,959)	(18,354)	374,823
Total assets	$ 302,323	$ 21,021	$ (33,556)	$ 13,543	$ (185,970)	$ 198,434	$ (117,002)	$ 377,018	$ 575,811

[1] All amounts in this column except Separate Account assets are reported in net realized capital gains (losses). All amounts are before income taxes.
[2] Transfers in and/or out of Level 3 are primarily attributable to changes in the availability of market observable information and changes to the bond and stock carrying value based on the lower of cost or market requirement.
[3] Derivative instruments are reported in this table on a net basis for asset/(liability) positions.

B. Other Fair Value Disclosures

Not applicable.

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

The tables below reflect the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries, joint ventures and partnerships). The fair values are also categorized into the three-level fair value hierarchy as described in Note 20A.

(Amounts in thousands)	December 31, 2021						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	$ 14,354,582	$ 13,496,610	$ 4,822,868	$ 8,846,050	$ 685,664	$ —	$ —
Preferred stocks - unaffiliated	55,596	55,596	—	41,010	14,586	—	—
Common stocks - unaffiliated	12,648	12,648	—	—	12,648	—	—
Mortgage loans	1,223,720	1,166,391	—	—	1,223,720	—	—
Cash, cash equivalents and short-term investments - unaffiliated	945,612	962,480	567,302	308,532	69,778	—	—
Derivative related assets	279,660	264,803	—	80,382	199,278	—	—
Contract loans	1,382,886	1,382,886	—	—	1,382,886	—	—
Surplus debentures	48,516	31,841	—	12,920	35,596	—	—
Separate Account assets [1]	79,636,624	79,636,624	37,540,067	41,721,734	374,823	—	—
Total assets	$ 97,939,844	$ 97,009,879	$ 42,930,237	$ 51,010,628	$ 3,998,979	$ —	$ —
Liabilities							
Liability for deposit-type contracts	$ (125,400)	$ (130,957)	$ —	$ —	$ (125,400)	$ —	$ —
Derivative related liabilities	(97,550)	(97,823)	—	(79,737)	(17,813)	—	—
Separate Account liabilities	(79,636,624)	(79,636,624)	(37,540,067)	(41,721,734)	(374,823)	—	—
Total liabilities	$ (79,859,574)	$ (79,865,404)	$ (37,540,067)	$ (41,801,471)	$ (518,036)	$ —	$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately $1.6 billion as of December 31, 2021.

NOTES TO FINANCIAL STATEMENTS

(Amounts in thousands)	December 31, 2020						
Type of Financial Instrument	Aggregate Fair Value	Admitted Value	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets							
Bonds - unaffiliated	$ 7,914,015	$ 6,726,205	$ 116,860	$ 7,335,972	$ 461,183	$ —	$ —
Preferred stocks – unaffiliated	39,938	38,401	—	14,376	25,562	—	—
Common stocks – unaffiliated	15,441	15,441	—	—	15,441	—	—
Mortgage loans	1,290,649	1,210,628	—	—	1,290,649	—	—
Cash and short-term investments - unaffiliated	462,609	462,643	290,851	158,725	13,033	—	—
Derivative related assets	332,295	270,607	—	173,717	158,578	—	—
Contract loans	1,345,139	1,345.139	—	—	1,345,139	—	—
Surplus debentures	50,255	31,736	—	12,578	37,677	—	—
Separate Account assets [1]	79,701,281	79,701,281	37,355,385	41,926,200	419,696	—	—
Total assets	$ 91,151,622	$ 88,458,287	$ 37,763,096	$ 49,621,568	$ 3,766,958	$ —	$ —
Liabilities							
Liability for deposit–type contracts	$ (230,873)	$ (231,428)	$ —	$ —	$ (230,873)	$ —	$ —
Derivative related liabilities	(362,045)	(359,103)	—	(68,693)	(293,352)	—	—
Separate Account liabilities	(79,701,281)	(79,701,281)	(37,355,385)	(41,926,200)	(419,696)	—	—
Total liabilities	$ (80,294,199)	$ (80,291,812)	$ (37,355,385)	$ (41,994,893)	$ (943,921)	$ —	$ —

[1] Excludes investment sales receivable net of investment purchases payable that are not subject to SSAP No. 100 of approximately $2.5 billion as of December 31, 2020.

The valuation methodologies used to determine the fair values of bonds, stocks and derivatives are described in the above Fair Value Measurements section of this note.

The amortized cost of cash, cash equivalents and short-term investments approximates fair value.

Fair values for mortgage loans on real estate were estimated using discounted cash flow calculations based on current lending rates for similar type loans. Current lending rates reflect changes in credit spreads and the remaining terms of the loans.

The fair value of contract loans was determined using current loan coupon rates which reflect the current rates available under the contracts. As a result, the fair value approximates the carrying value of the contract loans.

Fair values of liability for deposit-type contracts were estimated using average discounted cash flow calculations and current market interest rates.

The carrying amounts of the Separate Account liabilities approximate their fair values.

D. Financial Instruments for Which Not Practicable to Estimate Fair Values

At December 31, 2021, the Company had no investments where it was not practicable to estimate fair value.

E. Financial Instruments Measured Using the NAV

The Company had no investments measured using the NAV.

Note 21 – Other Items

A. Unusual or Infrequent Items

The Company had no unusual or infrequent items during the reporting period.

B. Troubled Debt Restructuring: Debtors

The Company had no troubled debt restructurings during the reporting period.

C. Other Disclosures

As a result of a December, 2021, restructuring the Company has a new direct parent company, TR Re, Ltd., a Class E insurer domiciled in Bermuda.

The Company entered into an affiliated reinsurance agreement with its direct parent, TR Re, Ltd., an unauthorized reinsurer, effective December 30, 2021. Pursuant to such reinsurance agreement, the Company generally ceded 50% of its variable annuity and payout annuity blocks, with certain variable annuity guarantees ceded at 100%, and certain structured settlement contracts ceded at a lesser quota share percentage. All but the Company's pension risk transfer block is ceded on a modified coinsurance basis, with the pension risk transfer block ceded on a coinsurance with funds withheld basis. The net impact of this reinsurance transaction on the Company's results of operations and financial condition included ceded premiums totaling $7.7 billion, substantially offset by reserve adjustments on reinsurance totaling $6.8 billion and the transfer of reserves and interest maintenance reserves ("IMR") totaling approximately $852.0 million. The transfer of reserves and IMR was offset by funds held under reinsurance treaties with unauthorized reinsurers totaling $852.0 million. The Company paid a ceding commission of $100.0 million (before tax) and additional amounts totaling $56.4 million (before tax). As a result of the transaction, the Company incurred a net loss totaling $156.4 million (before tax).

The Company entered into a reinsurance agreement with Allianz Life Insurance Company of North America ("Allianz"), effective December 30, 2021. Pursuant to such reinsurance agreement, the Company assumed 100% of a certain block of fixed indexed annuities and 5% of another block of fixed indexed annuities on a coinsurance basis. The net impact of this reinsurance transaction on the Company's results of operations and financial condition included the transfer of reserves and IMR totaling approximately $8.7 billion, offset by invested assets and cash totaling $8.6 billion and other amounts receivable under reinsurance contracts totaling $225.2 million. The Company paid a ceding commission of $866.0 million (before tax). As a result of the transaction the Company incurred a net loss totaling $710.4 million (before tax).

Under the terms of the reinsurance agreement, the Company will pay Allianz an expense allowance to continue to administer the reinsured business. In addition, under the reinsurance agreement, Allianz will perform hedging services on behalf of the Company and will purchase options to hedge the associated market risks for the underlying reserves. The Company will pay Allianz an upfront cost for the options contract and will receive an index credit payoff at the end of such options contract. The Company will record the outstanding balances related to such options through funds held by or deposited with reinsured companies.

NOTES TO FINANCIAL STATEMENTS

The net impact of this reinsurance transaction on the Company's results of operations and financial condition included the transfer of reserves and IMR totaling approximately $8.8 billion, offset by Invested assets and Cash totaling $8.5 billion and Reinsurance recoverables totaling $234 million. The Company paid a ceding commission of $866 million (before tax) and additional amounts totaling $2 million (before tax). As a result of the transaction the Company incurred a net loss totaling $686 million, after tax.

In October 2020, the Circuit Court of the State of Wisconsin approved the rehabilitation order filled by the Commissioner of Insurance of the State of Wisconsin to place Time Insurance Company (TIC) in rehabilitation. TLA assumes, through reinsurance, life and annuity reserves from TIC and also provides certain administrative services to TIC's policyholders. In turn, TLA retrocedes much of the reinsured reserves to nonaffiliated reinsurers which also provide certain administrative services to the covered policyholders. The most likely outcome of the rehabilitation for TLA is the assumption reinsurance of this block of insurance, with the retrocession remaining in place. TLA will continue to monitor the developments but this outcome is not expected to be material to TLA.

The continuing impact of the outbreak of the novel coronavirus ("COVID-19") and the related disruption to the worldwide economy are affecting companies across all industries. Worldwide health emergency measures to combat the spread of the virus have caused severe disruption resulting in an economic slowdown. The duration and impact of the ongoing COVID-19 public health crises on the financial markets, overall economy and our operations are still uncertain, as is the efficacy of government and central bank interventions. Additionally, further actions regulators may take in response to the COVID-19 public health crisis could impact financial markets and our operations. At this time, the Company is not able to reliably estimate the length and severity of the COVID-19 public health crises and, as such, cannot fully quantify its impact on the financial results, liquidity and capital resources of the Company and its operations in future periods. The Company has reviewed COVID-19 related Interpretations from the Statutory Accounting Principles Working Group of the NAIC. These interpretations as well as relief granted to customers to date have not had a material impact on the Company's financial condition or results of operations.

D. Business Interruption Insurance Recoveries

No business interruption insurance recoveries were received.

E. State Transferable and Non-transferable Tax Credits

The Company had no unused state transferable or nontransferable tax credits.

F. Subprime Mortgage-Related Risk Exposure:

1. In assessing its exposure to sub-prime risk, the Company defines sub-prime mortgage lending as the origination of residential mortgage loans to customers with weak credit profiles. Although characteristics may vary by investment, generally sub-prime mortgage loans feature high initial loan-to-value ratios or incorporate low initial payments based on a fixed introductory rate that resets to a variable index rate plus a margin for the remaining term of the loan. The Company is not an originator of below-prime mortgages, but holds direct investments in certain residential mortgage-backed securities with sub-prime exposure. The slowing U.S. housing market, greater use of affordable mortgage products, and relaxed underwriting standards for some originators of below-prime loans has led in recent years to higher delinquency and loss rates.

   To manage its risk, the Company performs a cash flow analysis on its sub-prime holdings stressing multiple variables, including prepayment speeds, default rates, and loss severity. Based on this analysis and the Company's expectation of future loan performance, other than certain credit related impairments, future payments are expected to be received in accordance with the contractual terms of the securities, and therefore unrealized losses are primarily due to changes in asset values. In addition, The Company has a security monitoring process overseen by a committee of investment and accounting professionals that identifies securities, including those with sub-prime exposure, that are subjected to an enhanced analysis on a quarterly basis.

   Specifically, in accordance with SSAP No. 43 - Revised, if management determines that the estimated discounted cash flows of an asset-backed security are less than its amortized cost, then an OTTI charge is recognized equal to the difference between the amortized cost and estimated discounted cash flows of the security. The estimated discounted cash flows of the impaired investment become its new cost basis. Estimating future cash flows is a quantitative and qualitative process that incorporates information received from third-party sources along with certain internal assumptions and judgments regarding the future performance of the underlying collateral. As a result, actual results may differ from estimates. In addition, projections of expected future cash flows may change based upon new information regarding the performance of the underlying collateral.

2. There is no direct exposure through investments in subprime mortgage loans.

3. Direct exposure through other investments as of December 31, 2021:

	Actual Cost	Carrying Value (excluding interest)	Fair Value	OTTI Losses Recognized
a. Residential mortgage-backed securities	$ 44,311,413	$ 46,951,212	$ 48,008,342	$ —
b. Commercial mortgage-backed securities	—	—	—	—
c. Collateralized debt obligations	—	—	—	—
d. Structured securities	—	—	—	—
e. Equity investment in SCAs	—	—	—	—
f. Other assets	—	—	—	—
g. Total	$ 44,311,413	$ 46,951,212	$ 48,008,342	$ —

4. There is no underwriting exposure to subprime mortgage risk.

G. Retained Assets

1. Beneficiaries of the Company's insurance policies receiving proceeds of insurance policies can choose to receive their insurance proceeds through a settlement option called The Talcott Resolution Pathways Program ("The Program"). If selected, the full amount of the insurance proceeds paid to the beneficiary is held in the Company's General Account and earns interest at a rate determined by the Company. A draft sheet is provided to the beneficiary who has immediate access to these proceeds, including any interest, by writing drafts in a manner similar to using a personal check. The Program provides to each account holder a copy of the Terms and Conditions.

   Assets within the Program are not transferred to an "affiliated or unaffiliated bank or other financial institution." Assets are held in the Company's General Account, and drafts are payable through the Bank of New York Mellon ("BNYM"). Each business day, BNYM provides the Company with the total value of drafts that were presented for payment and the Company transfers an amount from its General Account to an account at BNYM established in the Company's name specifically for this purpose. The net deposit liability is reported as a component of Page 3, Line 3 (Liability for deposit type contracts), and amounts presented in the tables below are reported net of reinsured balances.

   Interest rates did not change during the reporting year. Between January 1, 2021 and December 31, 2021, the rate paid was 0.40%. The Company earns investment income on the assets in the Program.

   The Program did not charge any fees to their account holders during the reporting year. The Company did not use the Program as a default method for satisfying insurance claims during the reporting year.

NOTES TO FINANCIAL STATEMENTS

2. The retained asset accounts held within the Program are aged as follows:

	December 31, 2021		December 31, 2020	
	Number	Balance	Number	Balance
a. Up to and including 12 Months	21	$ 934,110	26	$ 928,531
b. 13 to 24 Months	21	691,223	12	511,842
c. 25 to 37 Months	11	399,553	10	270,542
d. 38 to 48 Months	7	212,920	51	1,369,414
e. 49 to 60 Months	41	1,117,266	17	427,977
f. Over 60 Months	456	9,695,497	506	11,167,325
g. Total	557	$ 13,050,569	622	$ 14,675,631

3. The following is a rollforward of retained asset balances:

	Individual Number	Balance/ Amount	Group Number	Balance/ Amount
a. Number/balance of retained asset accounts at the beginning of the year	622	$14,675,631	—	$ —
b. Number/amount of retained asset accounts issued/ added during the year	29	1,356,688	—	—
c. Investment earnings credited to retained asset accounts during the year	N/A	55,811	—	—
d. Fees and other charges assessed to retained asset accounts during the year	N/A	—	—	—
e. Number/amount of retained asset accounts transferred to state unclaimed property funds during the year	N/A	—	—	—
f. Number/amount of retained asset accounts closed/ reinsured during the year	94	3,037,561	—	—
g. Number/balance of retained asset accounts at the end of the year	557	$13,050,569	—	$ —

H. Insurance-Linked Securities (ILS) Contracts

The Company had no insurance-linked securities contracts.

I. Realized Amount on Life Insurance

The Company had no ownership of or rights to control life insurance policies.

Note 22 - Events Subsequent

The Company had no material subsequent events through the filing date of February 24, 2022.

Note 23 - Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

a. There are no 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.

b. No policies issued by the Company have been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor of an insured or any other person not primarily engaged in the insurance business.

Section 2 - Ceded Reinsurance Report - Part A

1. The Company has one reinsurance agreement in effect under which the reinsurer has a limited right to unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits. See Note 1 for further discussion of prescribed practices.

   a. For the years ended December 31, 2021 and 2020, the estimated amount of the aggregate reduction in surplus of this limited right to unilaterally cancel this reinsurance agreement by the reinsurer for which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued was $2,428,848 and $7,221,623, respectively.

   b. For the years ended December 31, 2021 and 2020, the total amount of reinsurance credit taken for this agreement was $3,074,491 and $9,141,295, respectively.

2. The Company has no 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.

Section 3 - Ceded Reinsurance Report - Part B

1. The estimated amount of the aggregate reduction in surplus, for agreements not reflected in Section 2 above, of termination of all reinsurance agreements, by either party, as of the date of this statement is $0.

2. There has been one new agreement executed since January 1, 2021, to include policies or contracts which were in-force, or which had existing reserves established by the Company as of the effective date of this agreement. For the year ended December 31, 2021, the total amount of reinsurance credit taken for this new affiliated reinsurance agreement was $638.5 million for coinsured reserves with funds held under reinsurance treaties with unauthorized reinsurers and the total amount of reinsurance ceded on a modified coinsurance basis was $6.8 billion including General and Separate Account reinsurance. See Note 21.

NOTES TO FINANCIAL STATEMENTS

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance during the year.

C. Commutation of Ceded Reinsurance

The Company has not commuted any material ceded reinsurance during the year.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

E. The Company has no variable annuity reinsurance contracts with an affiliated captive reinsurer.

F. The Company has no reinsurance agreements with an affiliated captive reinsurer.

G. The Company does not utilize captives to assume reserves for ceding entities.

H. Reinsurance Credit

1. The Company has no reinsurance contracts (or multiple contracts with the same reinsurer or its affiliates) subject to A-791 that include a provision, which limits the reinsurer's assumption of significant risks identified as in A-791.

2. The Company has 8 reinsurance contracts (or multiple contracts with the same reinsurer or its affiliates) not subject to A-791, for which reinsurance accounting was applied that include a provision that limits the reinsurer's assumption of risk. Reinsurance credit was reduced for the risk limiting features in all cases.

3. The Company has no reinsurance contracts that contain features which result in delays in payment in form or in fact.

4. The Company has no reinsurance accounting credits for contracts not subject to A-791 and not yearly renewable term, which meet the risk transfer requirements of SSAP No. 61R.

5. The Company has not ceded any risk which is not subject to A-791 and not yearly renewable term reinsurance, under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement which is either: (i) accounted for as reinsurance under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP") or (ii) accounted for as reinsurance under GAAP and a deposit under SAP.

6. Not applicable.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

A.-C. The Company has no retrospectively rated contracts.

D. The Company had no medical loss ratio rebates.

E. The Company had no accident and health insurance premiums that are subject to the Affordable Care Act risk-sharing provisions.

Note 25 - Changes in Incurred Losses and Loss Adjustment Expenses

The Company had no change to incurred losses or loss adjustment expenses.

Note 26 - Intercompany Pooling Arrangements

The Company has no intercompany pooling arrangements.

Note 27 - Structured Settlements

The Company has not purchased any structured settlements.

Note 28 - Health Care Receivables

The Company has no health care receivables.

Note 29 - Participating Policies

Net premiums under individual life participating policies were $4,052,490 and $2,681,861 for the years ended December 31, 2021 and 2020, respectively. Policyholder dividends are accrued using an estimate of the amount to be paid based on underlying contractual obligations under policies and applicable state laws. In 2021 and 2020, the Company paid policyholder dividends in the amount of $3,103,609 and $59,773,978, respectively, and did not allocate any additional income to such policyholders.

Note 30 - Premium Deficiency Reserves

The Company had no premium deficiency reserves.

Note 31 - Reserves for Life Contracts and Deposit-Type Contracts

1. For non-interest sensitive ordinary life plans, the Company waives deduction of deferred fractional premiums upon death of insured. Return of the unearned portion of the final premium is governed by the terms of the contract. The Company has no forms for which the cash values are in excess of the legally computed reserve.

2. Extra premiums are charged for substandard lives, in addition to the regular gross premiums for the true age. Mean reserves for traditional insurance products are determined by computing the regular mean reserve for the plan at the true age, and adding one-half (1/2) of the extra premium charge for the year. For plans with explicit mortality charges, mean reserves are based on appropriate multiples of standard rates of mortality.

3. As of December 31, 2021, the Company had $24,609,169 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 Connecticut. Reserves to cover the above insurance totaled $247,415 at year end and are reported on Exhibit 5, Miscellaneous Reserves.

4. For certain interest sensitive products, basic data is used to determine Tabular Interest and Tabular Cost for Page 7, Part A. For other products, Tabular Interest, Tabular less Actual Reserve Released, and Tabular Cost (Page 7) have been determined by formula as described in the instructions for Page 7.

5. Tabular Interest is determined as the balancing item.

NOTES TO FINANCIAL STATEMENTS

6. Other increases (Page 7, Line 7) include changes in the difference between account values and surrender values, and reserves transferred under reinsurance agreements.

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

An analysis of annuity actuarial reserves and deposit fund liabilities by withdrawal characteristics as of December 31, 2021 (including General and Separate Account liabilities) is presented below:

A. Individual Annuities

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to discretionary withdrawal					
a.. With market value adjustment	$ —	$ 1,440,407,552	$ —	$ 1,440,407,552	5.88 %
b.. At book value less current surrender charge of 5% or more	1,071,507	—	—	1,071,507	0.00 %
c. At fair value	—	—	10,460,746,936	10,460,746,936	42.70 %
d. Total with market value adjustment or at fair value	1,071,507	1,440,407,552	10,460,746,936	11,902,225,995	48.58 %
e. At book value without adjustment (minimal or no charge or adjustment)	8,347,436,460	—	—	8,347,436,460	34.08 %
2. Not subject to discretionary withdrawal	4,049,047,544	—	199,005,144	4,248,052,688	17.34 %
3. Total (gross)	12,397,555,511	1,440,407,552	10,659,752,080	24,497,715,143	100.00 %
4. Reinsurance ceded	969,164,902	1,209,161,988	—	2,178,326,890	
5. Total (net)	$ 11,428,390,609	$ 231,245,564	$ 10,659,752,080	$22,319,388,253	
6. Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	$ 535,753	$ —	$ —	$ 535,753	

B. Group Annuities

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to discretionary withdrawal					
a.. With market value adjustment	$ 3,323,646,473	$ 1,590,817,261	$ —	$ 4,914,463,734	27.71 %
b.. At book value less current surrender charge of 5% or more	211,283	—	—	211,283	0.00 %
c. At fair value	—	—	9,208,062,236	9,208,062,236	51.92 %
d. Total with market value adjustment or at fair value	3,323,857,756	1,590,817,261	9,208,062,236	14,122,737,253	79.63 %
e. At book value without adjustment (minimal or no charge or adjustment)	1,125,428,385	—	—	1,125,428,385	6.35 %
2. Not subject to discretionary withdrawal	1,936,307,537	—	549,632,383	2,485,939,920	14.02 %
3. Total (gross)	6,385,593,678	1,590,817,261	9,757,694,619	17,734,105,558	100.00 %
4. Reinsurance ceded	5,446,149,951	1,335,424,658	—	6,781,574,609	
5. Total (net)	$ 939,443,727	$ 255,392,603	$ 9,757,694,619	$10,952,530,949	
6. Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	$ 978	$ —	$ —	$ 978	

NOTES TO FINANCIAL STATEMENTS

C. Deposit-Type Contracts

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to discretionary withdrawal					
a.. With market value adjustment	$ 1,641,521,876	$ —	$ —	$ 1,641,521,876	12.42 %
b.. At book value less current surrender charge of 5% or more	—	—	—	—	0.00 %
c. At fair value	—	—	10,465,637,983	10,465,637,983	79.16 %
d. Total with market value adjustment or at fair value	1,641,521,876	—	10,465,637,983	12,107,159,859	91.58 %
e. At book value without adjustment (minimal or no charge or adjustment)	482,791,709	—	—	482,791,709	3.65 %
2. Not subject to discretionary withdrawal	630,657,273	—	—	630,657,273	4.77 %
3. Total (gross)	2,754,970,858	—	10,465,637,983	13,220,608,841	100.00 %
4. Reinsurance ceded	2,624,014,121	—	—	2,624,014,121	
5. Total (net)	$ 130,956,737	$ —	$ 10,465,637,983	$10,596,594,720	
6. Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	$ —	$ —	$ —	$ —	

Reconciliation of total annuity actuarial reserves and deposit fund liabilities:

F. Life and Accident & Health Annual Statement:	
1. Exhibit 5, Annuities Section, Total (net)	$ 12,367,683,794
2. Exhibit 5, Supplementary Contract Section, Total (net)	150,542
3. Exhibit 7, Deposit-Type Contracts Section, Total (net)	130,956,737
4. Subtotal	12,498,791,073
Separate Account Annual Statement:	
5. Exhibit 3, Annuities Section, Total (net)	$ 20,904,084,866
6. Exhibit 3, Supplemental Contract Section, Total (net)	—
7. Policyholder dividend and coupon accumulations	—
8. Policyholder premiums	—
9. Guaranteed interest contracts	—
10. Exhibit 4, Deposit-Type Contracts Section, Total (net)	10,465,637,983
11. Subtotal	31,369,722,849
12. Combined total	$ 43,868,513,922

NOTES TO FINANCIAL STATEMENTS

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

An analysis of life insurance actuarial reserves by withdrawal characteristics as of December 31, 2021 is presented below:

A. General Account

	Account Value	Cash Value	Reserve
1. Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	$ 50,977,694	$ 50,977,694	$ 61,596,114
b. Universal Life	2,639,626,151	2,636,593,342	2,659,646,098
c. Universal Life with Secondary Guarantees	501,997,853	440,095,417	1,355,151,140
d. Indexed Universal Life	22,959,214	20,888,618	25,313,334
e. Indexed Universal Life with Secondary Guarantees	—	—	—
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	—	640,253	74,860,166
h. Variable Life	—	—	—
i. Variable Universal Life	96,985,445	96,599,113	104,115,603
j. Miscellaneous Reserves	—	—	—
2. Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	$ 109,826,676
b. Accidental Death Benefits	XXX	XXX	7,583
c. Disability - Active Lives	XXX	XXX	12,462
d. Disability - Disabled Lives	XXX	XXX	15,526,662
e. Miscellaneous Reserves	XXX	XXX	90,243,269
3. Total (gross: direct + assumed)	3,312,546,357	3,245,794,437	4,496,299,107
4. Reinsurance Ceded	1,389,923,907	1,322,555,574	2,518,708,398
5. Total (net) (3) - (4)	$ 1,922,622,450	$ 1,923,238,863	$ 1,977,590,709

B. Separate Account with Guarantees

Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Separate Account Nonguaranteed

	Account Value	Cash Value	Reserve
1. Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	$ —	$ —	$ —
b. Universal Life	184,907,301	184,907,301	214,003,311
c. Universal Life with Secondary Guarantees	—	—	—
d. Indexed Universal Life	—	—	—
e. Indexed Universal Life with Secondary Guarantees	—	—	—
f. Indexed Life	—	—	—
g. Other Permanent Cash Value Life Insurance	—	—	—
h. Variable Life	—	—	—
i. Variable Universal Life	42,748,195,477	42,748,195,477	42,718,746,068
j. Miscellaneous Reserves	—	—	—
2. Not subject to discretionary withdrawal or no cash values			
a. Term Policies without Cash Value	XXX	XXX	$ —
b. Accidental Death Benefits	XXX	XXX	—
c. Disability - Active Lives	XXX	XXX	—
d. Disability - Disabled Lives	XXX	XXX	—
e. Miscellaneous Reserves	XXX	XXX	—
3. Total (gross: direct + assumed)	42,933,102,778	42,933,102,778	42,932,749,379
4. Reinsurance Ceded	—	—	—
5. Total (net) (3) - (4)	$ 42,933,102,778	$ 42,933,102,778	$ 42,932,749,379

Reconciliation of total life actuarial reserves and deposit fund liabilities:

F. Life and Accident & Health Annual Statement:	
1. Exhibit 5, Life Insurance Section, Total (net)	$ 1,977,590,709
2. Exhibit 5, Accidental Death Benefits Section, Total (net)	—
3. Exhibit 5, Disability - Active Lives Section, Total (net)	—
4. Exhibit 5, Disability - Disabled Lives Section, Total (net)	—
5. Exhibit 5, Miscellaneous Reserves Section, Total (net)	—
6. Subtotal	1,977,590,709
Separate Account Annual Statement:	
7. Exhibit 3, Line 0199999, Column 2	$ 42,932,749,379
8. Exhibit 3, Line 0499999, Column 2	—
9. Exhibit 3, Line 0599999, Column 2	—
10. Subtotal (Lines (7) through (9))	42,932,749,379
11. Combined Total ((6) and (10))	$ 44,910,340,088

NOTES TO FINANCIAL STATEMENTS

Note 34 - Premium and Annuity Considerations Deferred and Uncollected

The following table presents premiums and annuity considerations (deferred and uncollected) as of December 31:

	2021	
Type	Gross	Net of Loading
Ordinary new business	$ —	$ —
Ordinary renewal	—	—
Group life	62,658	34,108
Total	$ 62,658	$ 34,108

Note 35 - Separate Accounts

A. Separate Account Activity

1. The Company maintained Separate Account assets totaling $81,202,407,485 and $80,575,821,360 as of December 31, 2021 and 2020, respectively. The Company utilizes Separate Accounts to record and account for assets and liabilities for particular lines of business and/or transactions. For the current reporting year, the Company reported assets and liabilities for the following product lines/transactions in Separate Accounts:

   a Individual variable annuities
   b Group variable annuities
   c Variable life insurance
   d Group life insurance
   e Group annuities
   f Modified guarantee contracts

   In accordance with the domiciliary state procedures for approving items within the Separate Account, the Separate Account classifications are supported by state statute.

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.

   As of December 31, 2021 and 2020, the Company's Separate Account statement included legally insulated assets of $80,387,712,861 and $79,692,729,822, respectively. The assets legally insulated from the General Account are attributed to the following product lines:

	December 31, 2021		December 31, 2020	
Product Lines	Legally Insulated Assets	Assets (not Legally Insulated)	Legally Insulated Assets	Assets (not Legally Insulated)
Individual variable annuities	$ 10,678,179,964	$ —	$ 10,344,919,905	$ —
Group variable annuities	19,834,064,062	—	19,899,180,061	—
Variable life insurance	1,024,235,551	—	946,106,360	—
Group life insurance	48,435,057,343	—	48,052,667,543	—
Group annuities	416,175,941	—	449,855,953	—
Modified guarantee contracts		814,694,624	—	883,091,538
Total	$ 80,387,712,861	$ 814,694,624	$ 79,692,729,822	$ 883,091,538

3. In accordance with the product lines recorded within the Separate Account statement, some Separate Account liabilities are guaranteed by the General Account, wherein the Company contractually guarantees either a minimum return or account value to the policyholder.

   Separate Account liabilities are determined in accordance with prescribed actuarial methodologies, which approximate the market value less applicable surrender charges. The resulting surplus is recorded in the General Account Summary of Operations as a component of Net Transfers to or (from) Separate Accounts.

   As of December 31, 2021, the General Account of the Company had a maximum guarantee for Separate Account liabilities of $362,659,059. To compensate the General Account for the risk taken, the Separate Account has paid risk charges as follows for the past five years:

a.	2021	$ 1,520,830
b.	2020	$ 1,591,846
c.	2019	$ 1,526,522
d.	2018	$ 1,743,305
e.	2017	$ 2,095,626

   As of December 31, 2021, the General Account of the Company had paid no Separate Account guarantees. The total Separate Account guarantees paid by the General Account for the preceding four years ending December 31, 2020, 2019, 2018,and 2017 were $0.

4. During 2021 and 2020 the Company did not engage in securities lending transactions within the Separate Accounts.

B. General Nature and Characteristics of Separate Accounts Business

Investment income (including investment gains and losses) and interest credited to policyholders on Separate Account assets are not separately reflected in the Summary of Operations.

Separate Account fees, net of minimum guarantees, were $917,798,739 and $865,681,540 for the years ended December 31, 2021 and 2020, respectively, and are recorded as a component of Fee Income on the Company's Summary of Operations.

Separate Accounts held by the Company represent funds for nonguaranteed individual and group variable annuity, variable and group life contracts, group pension contracts and modified guaranteed contracts, wherein the policyholder assumes substantially all the investment risks and rewards. The assets of these accounts are segregated from other investments and carried at fair value.

NOTES TO FINANCIAL STATEMENTS

An analysis of the Separate Account reserves as of December 31, 2021 is as follows:

	Indexed	Nonindexed Guaranteed Less Than or Equal to 4%	Nonindexed Guaranteed More Than 4%	Nonguaranteed Separate Accounts	Total
1. Premium considerations or deposits for the year ended December 31, 2021	$ —	$ —	$ 31,250	$ 1,851,804,763	$ 1,851,836,013
Reserves at year-end:					
2. For accounts with assets at:					
a. Fair value	$ —	$ 485,232,970	$ 615,589,352	$ 73,415,653,215	$ 74,516,475,537
b. Amortized cost	—	—	—	—	—
c. Total reserves	$ —	$ 485,232,970	$ 615,589,352	$ 73,415,653,215	$ 74,516,475,537
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal	$ —	$ —	$ —	$ —	$ —
1. With market value adjustment	—	485,232,970	215,408,508	—	700,641,478
2. At book value without market value adjustment and with surrender charge of 5% or more	—	—	—	—	—
3. At fair value	—	—	—	73,067,196,532	73,067,196,532
4. At book value without market value adjustment and with surrender charge of less than 5%	—	—	—	—	—
5. Subtotal	—	485,232,970	215,408,508	73,067,196,532	73,767,838,010
b. Not subject to discretionary withdrawal	—	—	400,180,844	348,456,683	748,637,527
c. Total	$ —	$ 485,232,970	$ 615,589,352	$ 73,415,653,215	$ 74,516,475,537
4. Reserves for asset default risk in lieu of AVR	$ —	$ —	$ —	$ —	$ —

C. Reconciliation of Net Transfers to (from) Separate Accounts:

	December 31, 2021	December 31, 2020
1. Transfers as reported in the Summary of Operations of the Separate Account Statement		
a. Transfer to Separate Accounts	$ 962,828,108	$ 992,980,783
b. Transfer from Separate Accounts	3,540,606,056	3,860,317,392
c. Net Transfer to/(from) Separate Accounts (a) - (b)	(2,577,777,948)	(2,867,336,609)
2. Reconciling adjustments:		
Internal exchanges and other Separate Account activity	(30,360,697)	315,008,690
3. Transfers as reported in the Summary of Operations of the Life, Accident & Health		
Annual Statement (1c) + 2	$ (2,608,138,645)	$ (2,552,327,919)

Note 36 - Loss/Claim Adjustment Expenses

The Company has no loss/claim adjustment expenses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... CT

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

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

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2017

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/10/2019

3.4 By what department or departments?
State of Connecticut Insurance Department .....

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

6.2 If yes, give full information:
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

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 entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

.....

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Talcott Resolution Distribution Company	Windsor, CT	NO	NO	NO	YES

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the reporting entity? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [X] N/A [ ]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

Deloitte & Touche, LLP, City Place I, 33rd Floor, 185 Asylum Street, Hartford, CT 06103-3402 .....

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

.....

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

.....

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

.....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

John Buck Brady, F.S.A., M.A.A.A., Vice President & Chief Actuary, 1 Griffin Road North, Windsor, CT 06095 .....

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [ ] No [X]

12.11 Name of real estate holding company .....

12.12 Number of parcels involved .....

12.13 Total book/adjusted carrying value .....$.....

12.2 If, yes provide explanation:

.....

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

.....

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
c. Compliance with applicable governmental laws, rules and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code.

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

.....

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

The Code of Ethics was last updated on May 21, 2021 for technical, administrative and other non-substantive changes. .....

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

.....

GENERAL INTERROGATORIES

15.1 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? ..... Yes [ ] No [X]

15.2 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.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $
- 20.12 To stockholders not officers ..... $
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $
- 20.22 To stockholders not officers ..... $
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $
- 21.22 Borrowed from others ..... $
- 21.23 Leased from others ..... $
- 21.24 Other ..... $

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $
- 22.22 Amount paid as expenses ..... $
- 22.23 Other amounts paid ..... $

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 111

24.1 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 [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03) ..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [ ] No [ ] N/A [X]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] N/A [X]

25.08 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [ ] No [ ] N/A [X]

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

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

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

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

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21	Subject to repurchase agreements	$ 420,712,325
26.22	Subject to reverse repurchase agreements	$ 15,302,099
26.23	Subject to dollar repurchase agreements	$
26.24	Subject to reverse dollar repurchase agreements	$
26.25	Placed under option agreements	$
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
26.27	FHLB Capital Stock	$ 2,586,400
26.28	On deposit with states	$ 3,829,876
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 225,609,211
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 117,290,285
26.32	Other	$

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

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

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity 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 is YES, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108 Yes [ ] No [X]

27.42 Permitted accounting practice Yes [ ] No [X]

27.43 Other accounting guidance Yes [ ] No [X]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [X]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

28.2 If yes, state the amount thereof at December 31 of the current year. $

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

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

1 Name of Custodian(s)	2 Custodian's Address
JPMorgan Chase Bank N.A.	4 Chase Metro Tech Center, 16th Floor, Brooklyn, NY 11245
Federal Home Loan Bank of Boston	800 Boylston St., Boston, MA 02199

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 Name(s)	2 Location(s)	3 Complete Explanation(s)
The Bank of New York Mellon	101 Barclay Street, 8 West, New York, NY 10286	The assets are held in a coinsurance trust at BNY, as trustee, and the Company maintains this trust as grantor.

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 Old Custodian	2 New Custodian	3 Date of Change	4 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 Name of Firm or Individual	2 Affiliation
Hartford Investment Management Company	U
Pacific Investment Management Company, LLC	U

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

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 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106699	Hartford Investment Management Company	FE0BULMG7PY8G4MG7C65	SEC	DS

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

30.2 If yes, complete the following schedule:

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

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

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of 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 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	5,732,247,144	6,565,537,933	833,290,789
31.2 Preferred stocks	55,596,475	55,596,475	
31.3 Totals	5,787,843,619	6,621,134,408	833,290,789

31.4 Describe the sources or methods utilized in determining the fair values:
See Note 20, Fair Value Measurements, for information regarding the sources or methods utilized in determining the 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? Yes [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? Yes [ ] 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:
See Note 20, Fair Value Measurements, for information regarding pricing sources for purposes of fair value disclosures.

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

33.2 If no, list exceptions:

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? Yes [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? Yes [X] No [ ]

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

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 196,232

38.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
AMERICAN COUNCIL OF LIFE INSURERS	102,261

39.1 Amount of payments for legal expenses, if any? ..... $ 3,535,940

39.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
WILLKIE FARR & GALLAGHER LLP	2,368,249

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 4,976

40.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
LIFE INSURANCE COUNCIL OF NEW YORK, INC.	4,976

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? Yes [X] No [ ]

1.2 If yes, indicate premium earned on U.S. business only $ 1,171,439

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $

1.31 Reason for excluding:

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. $

1.5 Indicate total incurred claims on all Medicare Supplement insurance. $ 1,303,538

1.6 Individual policies:

Most current three years:

1.61 Total premium earned $

1.62 Total incurred claims $

1.63 Number of covered lives

All years prior to most current three years

1.64 Total premium earned $ 273,505

1.65 Total incurred claims $ 187,148

1.66 Number of covered lives 52

1.7 Group policies:

Most current three years:

1.71 Total premium earned $ 5,636

1.72 Total incurred claims $ 154,818

1.73 Number of covered lives 3

All years prior to most current three years

1.74 Total premium earned $ 892,299

1.75 Total incurred claims $ 961,572

1.76 Number of covered lives 417

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	1,161,037,564	(49,778,399)
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator	3,195,194	5,687,256
2.5	Reserve Denominator	14,545,923,520	7,041,564,110
2.6	Reserve Ratio (2.4/2.5)	0.000	0.001

3.1 Does this reporting entity have Separate Accounts? Yes [X] No [ ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? $ 99,427,018

3.4 State the authority under which Separate Accounts are maintained:
Connecticut General Statutes Sections 38a-433 and 38a-459

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? Yes [X] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? Yes [X] No [ ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? $ (8,366,437)

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: $

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (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 accounts? ..... Yes [ ] No [X]

5.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $ .....

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

5.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $ .....

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [ ] N/A [X]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

7.1 Direct Premium Written ..... $ 31,662,196
7.2 Total Incurred Claims ..... $ 567,026,244
7.3 Number of Covered Lives 299,546

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

8.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $ .....
9.22 Received ..... $ .....

10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [X] No [ ]

10.2 If yes, what amount pertaining to these lines is included in:

10.21 Page 3, Line 1 ..... $ .....
10.22 Page 4, Line 1 ..... $ .....

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 1,107,535,846

12. Total dividends paid stockholders since organization of the reporting entity:

12.11 Cash ..... $ 3,566,958,356
12.12 Stock ..... $ .....

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium			
13.32 Paid claims			
13.33 Claim liability and reserve (beginning of year)			
13.34 Claim liability and reserve (end of year)			
13.35 Incurred claims			

GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000		
13.42	$25,000 - 99,999		
13.43	$100,000 - 249,999		
13.44	$250,000 - 999,999		
13.45	$1,000,000 or more		

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? ..... $ .....

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? ..... Yes [ ] No [ ]
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?

NONE

24. Is a medical examination required before issuing [illegible] to applica[illegible]? ..... Yes [ ] No [ ]
25. Are applicants admitted to membership without fi[illegible] a[illegible]ti[illegible]with and b[illegible]mi[illegible]a m[illegible] of a[illegible]al branch by ballot and initiation? ..... Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the [illegible]mbe[illegible] ..... Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which [illegible] mone[illegible] to be u[illegible] ..... Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
    27.11 First Year ..... %
    27.12 Subsequent Years ..... %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? ..... Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? ..... $ .....
29.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence? .....
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? ..... Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? ..... Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, 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 firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? ..... Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the [illegible] outst[illegible]ding l[illegible]ce[illegible]ns th[illegible]main[illegible] surp[illegible]

NONE

Date	Outstanding 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

		1 2021	2 2020	3 2019	4 2018	5 2017
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	49,562,732	50,163,692	51,132,118	52,244,543	53,554,106
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	4,170,863	4,326,422	7,444,546	8,093,204	8,862,306
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	47,877,264	47,698,358	47,567,348	48,786,925	49,865,205
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	101,610,859	102,188,472	106,144,012	109,124,672	112,281,617
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. 2)					
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)				2,643	
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)				2,643	
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	(43,219,041)	(57,663,571)	(38,372,181)	(48,538,642)	(52,776,423)
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	1,909,477,409	89,927,228	91,331,295	(3,210,606,327)	217,894,077
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	(67,032,400)	(82,365,369)	(59,070,608)	(51,382,573)	(52,727,913)
17.2	Group annuities (Line 20.4, Col. 7)	(638,188,652)	322,902	277,409	(2,033,007,880)	320,559,033
18.1	A & H-group (Line 20.4, Col. 8)					
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	249	412	720	938	31,958
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	1,161,037,565	(49,778,399)	(5,833,365)	(5,343,534,483)	432,980,732
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	19,699,623,843	11,769,686,680	11,575,549,342	12,273,018,335	20,069,585,601
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	17,546,167,678	8,627,480,153	8,381,097,433	8,560,319,969	16,516,979,653
23.	Aggregate life reserves (Page 3, Line 1)	14,527,202,742	6,956,404,721	7,065,225,091	7,214,821,321	11,751,969,043
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)	115,431	157,093	166,604	175,373	
25.	Deposit-type contract funds (Page 3, Line 3)	130,956,737	231,427,677	230,692,558	241,563,170	2,240,045,234
26.	Asset valuation reserve (Page 3, Line 24.01)	233,880,175	170,141,095	153,227,099	153,755,091	301,863,299
27.	Capital (Page 3, Lines 29 and 30)	5,690,000	5,690,000	5,690,000	5,690,000	5,690,000
28.	Surplus (Page 3, Line 37)	2,147,766,165	3,136,516,527	3,188,758,830	3,706,973,061	3,546,809,593
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(261,836,039)	638,722,993	372,900,135	359,329,886	1,007,794,892
	Risk-Based Capital Analysis					
30.	Total adjusted capital	2,337,865,925	3,294,898,009	3,348,837,853	3,840,714,940	3,761,257,254
31.	Authorized control level risk - based capital	265,112,911	232,748,326	246,730,914	267,265,752	502,720,404
	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.	Bonds (Line 1)	71.4	59.4	59.0	59.2	64.5
33.	Stocks (Lines 2.1 and 2.2)	4.7	6.4	10.1	11.4	7.3
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	6.2	10.7	11.4	9.4	9.1
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.1	0.1	0.1		0.4
36.	Cash, cash equivalents and short-term investments (Line 5)	5.1	4.1	1.4	2.0	1.8
37.	Contract loans (Line 6)	7.3	11.9	12.3	11.3	6.9
38.	Derivatives (Page 2, Line 7)	1.4	2.4	1.1	1.2	1.5
39.	Other invested assets (Line 8)	3.5	4.8	4.3	3.4	5.5
40.	Receivables for securities (Line 9)	0.3	0.1	0.2	0.0	0.4
41.	Securities lending reinvested collateral assets (Line 10)				1.5	2.4
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.1	0.2	0.4	0.2
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2021	2 2020	3 2019	4 2018	5 2017
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)					
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	835,517,009	684,233,495	1,040,990,002	1,221,579,818	1,204,360,010
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated					
50.	Total of above Lines 44 to 49	835,517,009	684,233,495	1,040,990,002	1,221,579,818	1,204,360,010
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)	130,949,226	99,417,066	74,439,757	24,947,484	282,005,475
53.	Total admitted assets (Page 2, Line 28, Col. 3)	100,902,031,328	92,345,508,040	88,716,224,026	86,253,285,678	109,356,592,611
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	558,161,785	866,187,539	587,199,744	534,685,891	1,835,740,650
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(97,121,688)	166,770	(83,627,308)	(130,260,024)	(59,978,355)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	174,378,224	(326,934,094)	12,381,457	443,571,459	(814,415,045)
57.	Total of above Lines 54, 55 and 56	635,418,321	539,420,214	515,953,893	847,997,326	961,347,250
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	2,370,932,025	2,238,938,456	2,652,965,727	7,781,514,642	6,036,903,794
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	21,933	27,920	28,874	16,800	36,319
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	6,747,304	(39,235,919)	(8,309,647)	(22,871,101)	(5,864,972)
61.	Increase in A & H reserves (Line 19, Col. 6)	(41,662)	(9,511)	(8,769)	175,373	
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	3,103,689	59,774,150	5,278,021	3,479,428	1,871,878
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	97.5	(249.3)	(2,674.6)	(2.8)	41.6
64.	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	0.8	6.5	2.0	2.1	1.8
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	(7,923.3)	4,488.8	2,792.4	22,519.1	113.6
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	(5,865.9)	(2,963.1)	179,011.1	(1,372.6)	(9,487.0)
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)					
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)					
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	137,364	185,013	195,393		
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	157,093	166,519	175,288		
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)					
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	(8,069,788)	(3,108,256)	(3,667,474)	4,026,777	29,602,224
74.	Ordinary - individual annuities (Page 6, Col. 4)	(463,271,739)	277,000,827	289,802,033	10,424,904	182,910,423
75.	Ordinary-supplementary contracts	XXX	XXX	XXX	1,097,702	3,169,027
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	17,337,214	15,291,756	20,827,443	15,677,666	12,976,276
78.	Group annuities (Page 6, Col. 5)	(141,856,449)	(126,460,236)	(144,429,848)	(11,514,147)	27,002,005
79.	A & H-group (Page 6.5, Col. 3)				(7,597)	1,817,776
80.	A & H-credit (Page 6.5, Col. 10)					
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	34,583	(5,789)	(1,148,746)	(179,734)	(17,517)
82.	Aggregate of all other lines of business (Page 6, Col. 8)	130,223,656	433,872,036	120,843,302	99,557,435	1,000,110,068
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	(465,602,524)	596,590,338	282,226,711	119,083,006	1,257,570,282

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

If no, please explain:



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE Talcott Resolution Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2021

NAIC Group Code 4926 — NAIC Company Code 88072

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	116,139,929		17,231,173		133,371,102
2. Annuity considerations	146,084,301		6,457,180		152,541,482
3. Deposit-type contract funds	(129,589)	XXX	1,038,162,883	XXX	1,038,033,294
4. Other considerations	23,797,093		891,147,311		914,944,404
5. Totals (Sum of Lines 1 to 4)	285,891,735		1,952,998,547		2,238,890,282
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	6,153				6,153
6.2 Applied to pay renewal premiums	1,260				1,260
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	3,143,725				3,143,725
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	3,151,138				3,151,138
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)	3,151,138				3,151,138
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	563,698,413		445,654,138		1,009,352,551
10. Matured endowments	1,088,612		3,269,350		4,357,962
11. Annuity benefits	350,896,167		235,373,057		586,269,224
12. Surrender values and withdrawals for life contracts	1,523,414,809		2,280,808,362		3,804,223,172
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	83,044,411				83,044,411
14. All other benefits, except accident and health	5,242,211		3,260,460		8,502,671
15. Totals	2,527,384,623		2,968,365,367		5,495,749,990
DETAILS OF WRITE-INS					
1301. Annuity benefits not involving life contingencies	82,836,763				82,836,763
1302. Supplementary contracts with life contingencies	207,648				207,648
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	83,044,411				83,044,411

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	574	69,010,051			1,067	39,557,320			1,641	108,567,371
17. Incurred during current year	3,858	559,910,701			1,583	450,825,010			5,441	1,010,735,711
Settled during current year:										
18.1 By payment in full	3,638	564,302,529			1,385	443,187,876			5,023	1,007,490,405
18.2 By payment on compromised claims										
18.3 Totals paid	3,638	564,302,529			1,385	443,187,876			5,023	1,007,490,405
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	3,638	564,302,529			1,385	443,187,876			5,023	1,007,490,405
19. Unpaid Dec. 31, current year (16+17-18.6)	794	64,618,223			1,265	47,194,454			2,059	111,812,677
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	291,206	54,016,576,290		(a)	94,365	47,616,199,089			385,571	101,632,775,379
21. Issued during year										
22. Other changes to in force (Net)	(5,248)	(741,824,433)			(1,422)	178,905,600			(6,670)	(562,918,833)
23. In force December 31 of current year	285,958	53,274,751,857		(a)	92,943	47,795,104,689			378,901	101,069,856,546

(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

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	20,281,644	17,340,280		43,838,946	20,306,934
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)	512,261	515,031		922,777	890,041
25.2 Guaranteed renewable (b)	7,956	7,999		6,312	6,088
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	520,217	523,029		929,089	896,129
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	20,801,860	17,863,310		44,768,035	21,203,063

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

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year			304,966	54,490,114			205	131,556	47,698,358	102,188,472
2.	Issued during year										
3.	Reinsurance assumed			1	8						8
4.	Revived during year			22	14,672						14,672
5.	Increased during year (net)				307,372				13	697,978	1,005,350
6.	Subtotals, Lines 2 to 5			23	322,052				13	697,978	1,020,030
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			304,989	54,812,166			205	131,569	48,396,336	103,208,502
	Deductions during year:										
10.	Death			3,512	551,323			XXX	1,669	445,845	997,168
11.	Maturity			104	7,820			XXX			7,820
12.	Disability							XXX			
13.	Expiry			8	1,367						1,367
14.	Surrender			917	157,753				33	10,008	167,761
15.	Lapse			900	255,262			1	1,406	20,579	275,841
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)			2	105,046					42,640	147,686
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			5,443	1,078,571			1	3,108	519,072	1,597,643
21.	In force end of year (b) (Line 9 minus Line 20)			299,546	53,733,595			204	128,461	47,877,264	101,610,859
22.	Reinsurance ceded end of year	XXX		XXX	26,148,555	XXX		XXX	XXX	9,608,872	35,757,427
23.	Line 21 minus Line 22	XXX		XXX	27,585,040	XXX	(a)	XXX	XXX	38,268,392	65,853,432
	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)										
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 above)										

Life, Accident and Health Companies Only:

(a) Group $ ..... ; Individual $ .....

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates ..... , Amount $ .....

Additional accidental death benefits included in life certificates were in amount $ ..... , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	1,485
25.	Other paid-up insurance			7,230	60,759
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing				
28.	Term policies - other			5,657	4,148,030
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX		XXX	
31.	Totals (Lines 27 to 30)			5,657	4,148,030
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	858	22,834
34.	Totals, whole life and endowment			293,031	49,562,732
35.	Totals (Lines 31 to 34)			299,546	53,733,596

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary			52,850,781	882,814
38.	Credit Life (Group and Individual)				
39.	Group			47,877,263	
40.	Totals (Lines 36 to 39)			100,728,044	882,814

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX		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			92,947	47,524,058

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	20,835

BASIS OF CALCULATION FOR ORDINARY TERM INSURANCE

47.	State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders including additional benefits.
	47.1
	47.2

NONE

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certifi-cates	Amount of Insurance
48.	Waiver of Premium			6,286	615,625				
49.	Disability Income			217	561				
50.	Extended Benefits			XXX	XXX				
51.	Other							35,514	353,205
52.	Total		(a)	6,503	(a) 616,186		(a)	35,514	(a) 353,205

(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

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	131			
2.	Issued during year				201
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	131			201
	Deductions during year:				
6.	Decreased (net)	11			201
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	11			201
9.	In force end of year (line 5 minus line 8)	120			
10.	Amount on deposit		(a)		(a)
11.	Income now payable	120			
12.	Amount of income payable	(a) 31,504	(a)	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	21,477	150,226	497	82,544
2.	Issued during year	1,088	593	232	3,399
3.	Reinsurance assumed	1,171	475,580		
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	23,736	626,399	729	85,943
	Deductions during year:				
6.	Decreased (net)	1,941	(5,934)	932	(4,973)
7.	Reinsurance ceded			(691)	(12,751)
8.	Totals (Lines 6 and 7)	1,941	(5,934)	241	(17,724)
9.	In force end of year (line 5 minus line 8)	21,795	632,333	488	103,667
	Income now payable:				
10.	Amount of income payable	(a) 14,963,134	XXX	XXX	(a) 122,319,994
	Deferred fully paid:				
11.	Account balance	XXX	(a) 20,431,645,161	XXX	(a) 673,765,614
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 10,815,168	XXX	(a) 25,531,768,553

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year					383	1,237
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)		XXX		XXX	383	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX	56	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)		XXX		XXX	56	XXX
10.	In force end of year (line 5 minus line 9)		(a)		(a)	327	(a) 676

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds	2 Dividend Accumulations
		Contracts	Contracts
1.	In force end of prior year	620	
2.	Issued during year	29	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	649	
	Deductions During Year:		
6.	Decreased (net)	94	
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	94	
9.	In force end of year (line 5 minus line 8)	555	
10.	Amount of account balance	(a) 13,050,569	(a)

(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	203,545,868
2.	Current year's realized pre-tax capital gains/(losses) of $ 125,100,716 transferred into the reserve net of taxes of $ 26,271,150	98,829,565
3.	Adjustment for current year's liability gains/(losses) released from the reserve	296,429,399
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	598,804,832
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	44,505,655
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	554,299,177

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2021	11,015,618	5,709,861	27,780,176	44,505,655
2.	2022	9,263,384	10,577,603	53,342,525	73,183,512
3.	2023	8,128,194	9,155,235	49,613,830	66,897,259
4.	2024	7,614,689	8,361,602	44,158,712	60,135,003
5.	2025	7,273,425	7,482,153	38,144,791	52,900,369
6.	2026	7,383,257	6,574,811	31,511,561	45,469,629
7.	2027	7,783,225	5,817,055	25,925,983	39,526,263
8.	2028	8,598,885	5,132,579	20,412,769	34,144,233
9.	2029	9,035,935	4,446,138	15,016,133	28,498,206
10.	2030	9,640,618	3,704,883	9,239,288	22,584,789
11.	2031	10,044,446	2,951,441	3,619,501	16,615,388
12.	2032	10,467,193	2,531,393	63,994	13,062,580
13.	2033	10,797,760	2,425,879	(1,089,062)	12,134,577
14.	2034	10,546,372	2,312,305	(1,584,838)	11,273,839
15.	2035	9,956,346	2,160,778	(1,766,207)	10,350,917
16.	2036	9,218,375	2,060,782	(1,791,655)	9,487,502
17.	2037	8,221,241	1,913,631	(1,589,698)	8,545,174
18.	2038	7,147,626	1,771,670	(1,171,890)	7,747,406
19.	2039	6,499,174	1,611,263	(1,329,138)	6,781,299
20.	2040	6,091,686	1,468,488	(1,626,426)	5,933,748
21.	2041	5,615,726	1,270,057	(1,953,332)	4,932,451
22.	2042	4,845,434	1,213,089	(1,662,265)	4,396,258
23.	2043	4,330,299	1,214,101	(1,575,983)	3,968,417
24.	2044	3,669,333	1,245,002	(1,266,912)	3,647,423
25.	2045	3,250,667	1,222,312	(1,307,888)	3,165,091
26.	2046	2,587,390	1,274,853	(1,120,628)	2,741,615
27.	2047	1,974,060	1,133,652	(923,491)	2,184,221
28.	2048	1,412,287	901,768	(575,937)	1,738,118
29.	2049	882,952	644,120	(285,099)	1,241,973
30.	2050	250,274	412,237	112,284	774,795
31.	2051 and Later		128,824	108,301	237,125
32.	Total (Lines 1 to 31)	203,545,871	98,829,565	296,429,399	598,804,835

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	68,347,458	13,227,318	81,574,776	2,320,633	86,245,687	88,566,320	170,141,096
2. Realized capital gains/(losses) net of taxes - General Account	9,689,976		9,689,976	6,566,159	(84,666)	6,481,493	16,171,469
3. Realized capital gains/(losses) net of taxes - Separate Accounts	166,889		166,889				166,889
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	1,425,625	202,603	1,628,228		80,012,068	80,012,068	81,640,296
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	22,463,284	2,770,282	25,233,566		16,637	16,637	25,250,203
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	102,093,232	16,200,203	118,293,435	8,886,792	166,189,726	175,076,518	293,369,953
9. Maximum reserve	110,733,449	12,958,255	123,691,704	1,981,996	124,270,906	126,252,902	249,944,606
10. Reserve objective	64,972,166	9,964,410	74,936,577	1,972,685	124,214,342	126,187,027	201,123,604
11. 20% of (Line 10 - Line 8)	(7,424,213)	(1,247,159)	(8,671,372)	(1,382,821)	(8,395,077)	(9,777,898)	(18,449,270)
12. Balance before transfers (Lines 8 + 11)	94,669,019	14,953,045	109,622,064	7,503,971	157,794,649	165,298,619	274,920,683
13. Transfers							
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero		(1,994,790)	(1,994,790)	(5,521,975)	(33,523,743)	(39,045,718)	(41,040,508)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	94,669,019	12,958,255	107,627,274	1,981,996	124,270,906	126,252,901	233,880,175

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	651,747,603	XXX	XXX	651,747,603	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	2,280,945,042	XXX	XXX	2,280,945,042	0.0005	1,140,473	0.0016	3,649,512	0.0033	7,527,119
2.2	1	NAIC Designation Category 1.B	263,533,755	XXX	XXX	263,533,755	0.0005	131,767	0.0016	421,654	0.0033	869,661
2.3	1	NAIC Designation Category 1.C	484,787,929	XXX	XXX	484,787,929	0.0005	242,394	0.0016	775,661	0.0033	1,599,800
2.4	1	NAIC Designation Category 1.D	563,201,380	XXX	XXX	563,201,380	0.0005	281,601	0.0016	901,122	0.0033	1,858,565
2.5	1	NAIC Designation Category 1.E	648,896,351	XXX	XXX	648,896,351	0.0005	324,448	0.0016	1,038,234	0.0033	2,141,358
2.6	1	NAIC Designation Category 1.F	1,376,648,077	XXX	XXX	1,376,648,077	0.0005	688,324	0.0016	2,202,637	0.0033	4,542,939
2.7	1	NAIC Designation Category 1.G	1,895,845,353	XXX	XXX	1,895,845,353	0.0005	947,923	0.0016	3,033,353	0.0033	6,256,290
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	7,513,857,887	XXX	XXX	7,513,857,887	XXX	3,756,929	XXX	12,022,173	XXX	24,795,731
3.1	2	NAIC Designation Category 2.A	1,843,826,204	XXX	XXX	1,843,826,204	0.0021	3,872,035	0.0064	11,800,488	0.0106	19,544,558
3.2	2	NAIC Designation Category 2.B	1,922,269,676	XXX	XXX	1,922,269,676	0.0021	4,036,766	0.0064	12,302,526	0.0106	20,376,059
3.3	2	NAIC Designation Category 2.C	1,265,738,846	XXX	XXX	1,265,738,846	0.0021	2,658,052	0.0064	8,100,729	0.0106	13,416,832
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	5,031,834,726	XXX	XXX	5,031,834,726	XXX	10,566,853	XXX	32,203,742	XXX	53,337,448
4.1	3	NAIC Designation Category 3.A	153,287,566	XXX	XXX	153,287,566	0.0099	1,517,547	0.0263	4,031,463	0.0376	5,763,612
4.2	3	NAIC Designation Category 3.B	62,125,941	XXX	XXX	62,125,941	0.0099	615,047	0.0263	1,633,912	0.0376	2,335,935
4.3	3	NAIC Designation Category 3.C	29,883,618	XXX	XXX	29,883,618	0.0099	295,848	0.0263	785,939	0.0376	1,123,624
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	245,297,125	XXX	XXX	245,297,125	XXX	2,428,442	XXX	6,451,314	XXX	9,223,172
5.1	4	NAIC Designation Category 4.A	6,183,625	XXX	XXX	6,183,625	0.0245	151,499	0.0572	353,703	0.0817	505,202
5.2	4	NAIC Designation Category 4.B	6,627,850	XXX	XXX	6,627,850	0.0245	162,382	0.0572	379,113	0.0817	541,495
5.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	12,811,475	XXX	XXX	12,811,475	XXX	313,881	XXX	732,816	XXX	1,046,698
6.1	5	NAIC Designation Category 5.A	3,245,237	XXX	XXX	3,245,237	0.0630	204,450	0.1128	366,063	0.1880	610,105
6.2	5	NAIC Designation Category 5.B	18,848,192	XXX	XXX	18,848,192	0.0630	1,187,436	0.1128	2,126,076	0.1880	3,543,460
6.3	5	NAIC Designation Category 5.C	18,968,160	XXX	XXX	18,968,160	0.0630	1,194,994	0.1128	2,139,608	0.1880	3,566,014
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	41,061,589	XXX	XXX	41,061,589	XXX	2,586,880	XXX	4,631,747	XXX	7,719,579
7.	6	NAIC 6	57	XXX	XXX	57	0.0000		0.2370	14	0.2370	14
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	13,496,610,462	XXX	XXX	13,496,610,462	XXX	19,652,985	XXX	56,041,806	XXX	96,122,641
		PREFERRED STOCKS										
10.	1	Highest Quality	8,322,188	XXX	XXX	8,322,188	0.0005	4,161	0.0016	13,316	0.0033	27,463
11.	2	High Quality	32,688,206	XXX	XXX	32,688,206	0.0021	68,645	0.0064	209,205	0.0106	346,495
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality	9,582,467	XXX	XXX	9,582,467	0.0630	603,695	0.1128	1,080,902	0.1880	1,801,504
15.	6	In or Near Default	5,003,614	XXX	XXX	5,003,614	0.0000		0.2370	1,185,857	0.2370	1,185,857
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	55,596,475	XXX	XXX	55,596,475	XXX	676,502	XXX	2,489,279	XXX	3,361,319

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0005		0.0016		0.0033	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.C	21,784,934	XXX	XXX	21,784,934	0.0005	10,892	0.0016	34,856	0.0033	71,890
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0005		0.0016		0.0033	
19.5	1	NAIC Designation Category 1.E	25,004,853	XXX	XXX	25,004,853	0.0005	12,502	0.0016	40,008	0.0033	82,516
19.6	1	NAIC Designation Category 1.F	25,994,031	XXX	XXX	25,994,031	0.0005	12,997	0.0016	41,590	0.0033	85,780
19.7	1	NAIC Designation Category 1.G	63,270,564	XXX	XXX	63,270,564	0.0005	31,635	0.0016	101,233	0.0033	208,793
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	136,054,382	XXX	XXX	136,054,382	XXX	68,027	XXX	217,687	XXX	448,979
20.1	2	NAIC Designation Category 2.A	58,166,474	XXX	XXX	58,166,474	0.0021	122,150	0.0064	372,265	0.0106	616,565
20.2	2	NAIC Designation Category 2.B	90,892,189	XXX	XXX	90,892,189	0.0021	190,874	0.0064	581,710	0.0106	963,457
20.3	2	NAIC Designation Category 2.C	99,673,109	XXX	XXX	99,673,109	0.0021	209,314	0.0064	637,908	0.0106	1,056,535
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	248,731,772	XXX	XXX	248,731,772	XXX	522,337	XXX	1,591,883	XXX	2,636,557
21.1	3	NAIC Designation Category 3.A	24,616,969	XXX	XXX	24,616,969	0.0099	243,708	0.0263	647,426	0.0376	925,598
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	24,616,969	XXX	XXX	24,616,969	XXX	243,708	XXX	647,426	XXX	925,598
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	409,403,123	XXX	XXX	409,403,123	XXX	834,072	XXX	2,456,997	XXX	4,011,134
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	3,750,000	XXX	XXX	3,750,000	0.0005	1,875	0.0016	6,000	0.0033	12,375
27.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	3,750,000	XXX	XXX	3,750,000	XXX	1,875	XXX	6,000	XXX	12,375
34.		Total (Lines 9 + 17 + 25 + 33)	13,965,360,060	XXX	XXX	13,965,360,060	XXX	21,165,433	XXX	60,994,082	XXX	103,507,469

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other	12,965,910		XXX	12,965,910	0.0015	19,449	0.0034	44,084	0.0046	59,643
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	765,281,163		XXX	765,281,163	0.0011	841,809	0.0057	4,362,103	0.0074	5,663,081
44.		Commercial Mortgages - All Other - CM2 - High Quality	341,593,091		XXX	341,593,091	0.0040	1,366,372	0.0114	3,894,161	0.0149	5,089,737
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	46,550,523		XXX	46,550,523	0.0069	321,199	0.0200	931,010	0.0257	1,196,348
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	1,166,390,687		XXX	1,166,390,687	XXX	2,548,829	XXX	9,231,358	XXX	12,008,809
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	1,166,390,687		XXX	1,166,390,687	XXX	2,548,829	XXX	9,231,358	XXX	12,008,809

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
2.		Unaffiliated - Private	10,061,223	XXX	XXX	10,061,223	0.0000		0.1945	1,956,908	0.1945	1,956,908
3.		Federal Home Loan Bank	2,586,400	XXX	XXX	2,586,400	0.0000		0.0061	15,777	0.0097	25,088
4.		Affiliated - Life with AVR	823,193,192	XXX	XXX	823,193,192	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					0.0000 (b)		0.0000 (b)		0.0000 (b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	835,840,815			835,840,815	XXX		XXX	1,972,685	XXX	1,981,996
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt	10,500,000			10,500,000	0.0000		0.1337	1,403,850	0.1337	1,403,850
21.		Total Real Estate (Sum of Lines 18 through 20)	10,500,000			10,500,000	XXX		XXX	1,403,850	XXX	1,403,850
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	31,841,337	XXX	XXX	31,841,337	0.0005	15,921	0.0016	50,946	0.0033	105,076
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	31,841,337	XXX	XXX	31,841,337	XXX	15,921	XXX	50,946	XXX	105,076
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		0.0000 (c)		0.0000 (c)		0.0000 (c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	613,259,748	XXX	XXX	613,259,748	0.0000		0.1945	119,279,021	0.1945	119,279,021
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1945		0.1945	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	613,259,748	XXX	XXX	613,259,748	XXX		XXX	119,279,021	XXX	119,279,021
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	10,635,440			10,635,440	0.0000		0.0912	969,952	0.0912	969,952
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	10,635,440			10,635,440	XXX		XXX	969,952	XXX	969,952
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA	1,185,447	XXX		1,185,447	0.0000		0.1580	187,301	0.1580	187,301
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	1,185,447	XXX		1,185,447	XXX		XXX	187,301	XXX	187,301
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	656,921,972			656,921,972	XXX	15,921	XXX	120,487,220	XXX	120,541,350

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
91278*AY0	R		BOND WITH INTEREST RATE SWAP	1.C	81,744,443	40,872	130,791	269,757
91278*AY0	CN	00287Y-BD-0	ABBVIE INC	2.B FE	7,315,567			
91278*AY0	CN	126408-HN-6	CSX CORP	2.A FE	2,418,246			
91278*AY0	CN	20030N-DT-5	COMCAST CORPORATION	1.G FE	11,872,087			
91278*AY0	CN	269330-AA-4	E3_19-1	1.A FE	3,087,536			
91278*AY0	CN	50190D-AJ-5	LCCM_17-LC26	1.A	2,018,177			
91278*AY0	CN	629682-AA-3	NADG_19-1	1.F FE	12,804,037			
91278*AY0	CN	86212X-AA-8	STR_19-1	1.A FE	3,516,464			
91278*AY0	CN	89172U-AD-0	TPMT_16-4	1.A	15,821,284			
91278*AY0	CN	89173H-AC-0	TPMT_17-2	1.A	19,642,046			
91278*AY0	CN	912810-SF-6	TREASURY BOND	1.A	947,765			
91278*AY0	CN	912810-SL-3	TREASURY BOND	1.A	797,639			
91278*AY0	CN	94989E-AK-3	WFCM_15-LC20	1.A	1,503,593			
91278*BC7	R		BOND WITH INTEREST RATE SWAP	1.A	142,318,882	71,159	227,710	469,652
91278*BC7	CN	442331-3K-8	HOUSTON TEX	1.D FE	16,688,140			
91278*BC7	CN	912810-RD-2	TREASURY BOND	1.A	125,630,742			
91283#DN0	R		BOND WITH INTEREST RATE SWAP	1.C	98,108,490	49,054	156,974	323,758
91283#DN0	CN	00178U-AC-3	AMSR_20-SFR2	1.E FE	1,070,402			
91283#DN0	CN	31396V-NH-7	FNMA_07-26	1.A	5,851,625			
91283#DN0	CN	38218G-AA-0	GOODG_18-1	1.A FE	2,042,523			
91283#DN0	CN	594918-CD-4	MICROSOFT CORPORATION	1.A FE	2,433,505			
91283#DN0	CN	69376B-AA-4	PACEF_20-1A	1.A FE	3,551,409			
91283#DN0	CN	747525-AV-5	QUALCOMM INCORPORATED	1.F FE	2,580,722			
91283#DN0	CN	90280*-AA-0	UFI JCGS KWAJALEIN FEDERAL REC.	1.D	29,762,361			
91283#DN0	CN	912810-SA-7	TREASURY BOND	1.A	503,644			
91283#DN0	CN	912810-SE-9	TREASURY BOND	1.A	26,020,887			
91283#DN0	CN	912810-SF-6	TREASURY BOND	1.A	17,591,243			
91283#DN0	CN	912810-SL-3	TREASURY BOND	1.A	3,704,165			
91283#DN0	CN	94989E-AK-3	WFCM_15-LC20	1.A	1,959,728			
91283#DN0	CN	95000F-AY-2	WFCM_16-C35	1.A	1,036,275			
91283#HD8	R		BOND WITH INTEREST RATE SWAP	1.F	106,427,943	53,214	170,285	351,212
91283#HD8	CN	760719-BH-6	HSBC USA INC	1.G FE	19,931,305			
91283#HD8	CN	912810-SP-4	TREASURY BOND	1.A	86,496,638			
0199999. Subtotal Default Component - Other Than Mortgage					857,199,516	214,300	685,760	1,414,379
0599999 - Total					857,199,516	214,300	685,760	1,414,379

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
5399999 - Totals							XXX

NONE

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	249	XXX		XXX		XXX		XXX		XXX	249	XXX		XXX		XXX		XXX
2. Premiums earned	249	XXX		XXX		XXX		XXX		XXX	249	XXX		XXX		XXX		XXX
3. Incurred claims	(19,729)	(7,923.3)									(19,729)	(7,923.3)						
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	(19,729)	(7,923.3)									(19,729)	(7,923.3)						
6. Increase in contract reserves																		
7. Commissions (a)	(14,606)	(5,865.9)									(14,606)	(5,865.9)						
8. Other general insurance expenses																		
9. Taxes, licenses and fees																		
10. Total other expenses incurred	(14,606)	(5,865.9)									(14,606)	(5,865.9)						
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	34,584	13,889.2									34,584	13,889.2						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	34,584	13,889.2									34,584	13,889.2						
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)																		

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

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums									
2. Advance premiums									
3. Reserve for rate credits									
4. Total premium reserves, current year									
5. Total premium reserves, prior year									
6. Increase in total premium reserves									
B. Contract Reserves:									
1. Additional reserves (a)									
2. Reserve for future contingent benefits									
3. Total contract reserves, current year									
4. Total contract reserves, prior year.									
5. Increase in contract reserves									
C. Claim Reserves and Liabilities:									
1. Total current year	115,431					115,431			
2. Total prior year	157,093					157,093			
3. Increase	(41,662)					(41,662)			
PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	21,933					21,933			
1.2 On claims incurred during current year									
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	115,431					115,431			
2.2 On claims incurred during current year									
3. Test:									
3.1 Lines 1.1 and 2.1	137,364					137,364			
3.2 Claim reserves and liabilities, December 31, prior year	157,093					157,093			
3.3 Line 3.1 minus Line 3.2	(19,729)					(19,729)			
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims	(82,919)	(63,190)				(19,729)			
4. Commissions	(7,595)					(7,595)			
B. Reinsurance Ceded:									
1. Premiums written	14,815,687	14,797,327						18,360	
2. Premiums earned	17,340,280	17,321,920						18,360	
3. Incurred claims	20,716,037	21,712,283				472,293		(1,468,539)	
4. Commissions	7,328,345	7,328,345							

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims			20,779,228	20,779,228
2. Beginning Claim Reserves and Liabilities			246,881,325	246,881,325
3. Ending Claim Reserves and Liabilities			222,892,517	222,892,517
4. Claims Paid			44,768,036	44,768,036
B. Assumed Reinsurance:				
5. Incurred Claims			(82,919)	(82,919)
6. Beginning Claim Reserves and Liabilities			242,924	242,924
7. Ending Claim Reserves and Liabilities			162,600	162,600
8. Claims Paid			(2,595)	(2,595)
C. Ceded Reinsurance:				
9. Incurred Claims			20,716,037	20,716,037
10. Beginning Claim Reserves and Liabilities			247,049,274	247,049,274
11. Ending Claim Reserves and Liabilities			222,966,342	222,966,342
12. Claims Paid			44,798,969	44,798,969
D. Net:				
13. Incurred Claims			(19,728)	(19,728)
14. Beginning Claim Reserves and Liabilities			74,975	74,975
15. Ending Claim Reserves and Liabilities			88,775	88,775
16. Claims Paid			(33,528)	(33,528)
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			(19,729)	(19,729)
18. Beginning Reserves and Liabilities			74,976	74,976
19. Ending Reserves and Liabilities			88,775	88,775
20. Paid Claims and Cost Containment Expenses			(33,528)	(33,528)

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total General Account - U.S. Affiliates												
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates												
64190	13-3191369	04/01/2003	Allianz Life Insurance Company of New York	NY	OTH/G	OL		3,211				
90611	41-1366075	10/01/2021	Allianz Life Insurance Company of North America	MN	CO/I	IA		8,181,047,882	8,848,838,148			
62308	06-0303370	01/01/1994	Connecticut General Life Insurance Company	CT	CO/I	OL	106,825,825	29,853,390		458,049		
62308	06-0303370	10/01/1995	Connecticut General Life Insurance Company	CT	CO/I	OL	51,294,928	24,280,369		400,000		
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	CO/I	OL	219,671	2,421,916	10,961	2,682		
65676	35-0472300	07/01/2021	Lincoln National Life Insurance Company (The)	IN	CO/I	VA			3,468,559			
81477	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	CO/I	FA		408,350				
81477	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	CO/I	VA		4,368,961	550,200			
81477	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	CO/I	OA		153,020				
0899999. General Account - U.S. Non-Affiliates							158,340,424	8,242,537,099	8,852,867,868	860,731		
1099999. Total General Account - Non-Affiliates							158,340,424	8,242,537,099	8,852,867,868	860,731		
1199999. Total General Account							158,340,424	8,242,537,099	8,852,867,868	860,731		
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
81477	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	MCO/I	FA					1,254,965	
81477	13-2699219	04/01/2001	Union Security Life Insurance Company of New York	NY	MCO/I	VA			600		6,402,916	
1999999. Separate Accounts - U.S. Non-Affiliates									600		7,657,881	
2199999. Total Separate Accounts - Non-Affiliates									600		7,657,881	
2299999. Total Separate Accounts									600		7,657,881	
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							158,340,424	8,242,537,099	8,852,868,468	860,731	7,657,881	
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							158,340,424	8,242,537,099	8,852,868,468	860,731	7,657,881	

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates												
0699999. Total - Non-U.S. Affiliates												
0799999. Total - Affiliates												
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/I	OH			115,431			
00000	AA-9995096	04/01/1995	LDG Reinsurance Corporation Occupational Accident & Health Facility	MA	OTH/G	OH			7,310	9,952		
00000	AA-9995074	07/01/1990	LDG Special Risk Reinsurance	MA	Other reinsurance - Group	OH			33,879	(3,972)		
0899999. U.S. Non-Affiliates									156,620	5,980		
1099999. Total - Non-Affiliates									156,620	5,980		
1199999. Total U.S. (Sum of 0399999 and 0899999)									156,620	5,980		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals									156,620	5,980		

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
0399999. Total Life and Annuity - U.S. Affiliates						
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates						
62345	47-0766667	11/23/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE		33,017,109
62345	47-0766667	12/30/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE		
62345	47-0766667	12/30/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE		
62345	47-0766667	03/28/1995	Berkshire Hathaway Life Insurance Company of Nebraska	NE	278,225	26,691,970
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	26,401,294	
62308	06-0303370	04/01/1996	Connecticut General Life Insurance Company	CT	2,622,754	
68365	04-2729166	04/01/1999	Corporate Solutions Life Reinsurance Company	DE	672,738	
68365	04-2729166	03/13/2000	Corporate Solutions Life Reinsurance Company	DE	118,958	
68365	04-2729166	05/08/2000	Corporate Solutions Life Reinsurance Company	DE	8,204	
68276	48-1024691	10/15/1999	Employers Reassurance Corporation	KS		1,576
68276	48-1024691	12/01/1999	Employers Reassurance Corporation	KS		
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS		184,482
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS		232
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS		1,464
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS		2,782
68276	48-1024691	11/01/2002	Employers Reassurance Corporation	KS		301
68276	48-1024691	12/01/2002	Employers Reassurance Corporation	KS		699
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT		283,980
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT		3,831,767
65676	35-0472300	08/01/1998	Lincoln National Life Insurance Company (The)	IN	694,177	34,758,312
66346	58-0828824	04/01/1999	Munich American Reassurance Company	GA	57,740	
68241	22-1211670	01/02/2013	Prudential Insurance Company of America	NJ		43,197,669
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO		70,034
87017	62-1003368	12/01/1999	SCOR Global Life Reinsurance Company of Delaware	DE		
87017	62-1003368	01/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	400,707	8,263,107
87017	62-1003368	03/01/2004	SCOR Global Life Reinsurance Company of Delaware	DE	75,048	3,773,766
68713	84-0499703	12/01/1999	Security Life of Denver Insurance Company	CO		
68713	84-0499703	03/01/2002	Security Life of Denver Insurance Company	CO		
82627	06-0839705	08/01/1998	Swiss Re Life & Health America Inc.	MO	866,073	40,611,540
82627	06-0839705	03/01/2004	Swiss Re Life & Health America Inc.	MO		
82627	06-0839705	01/01/2006	Swiss Re Life & Health America Inc.	MO		9,256,262
82627	06-0839705	07/24/2008	Swiss Re Life & Health America Inc.	MO	8,493	
0899999. Life and Annuity - U.S. Non-Affiliates					32,204,411	203,947,052
00000	AA-3194154	10/01/2002	Chubb Tempest Life Reinsurance Ltd	BMU	804,704	
00000	AA-3194154	06/02/2003	Chubb Tempest Life Reinsurance Ltd	BMU	5,344	
00000	AA-3194154	04/01/2004	Chubb Tempest Life Reinsurance Ltd	BMU	13,912	
0999999. Life and Annuity - Non-U.S. Non-Affiliates					823,960	
1099999. Total Life and Annuity - Non-Affiliates					33,028,371	203,947,052
1199999. Total Life and Annuity					33,028,371	203,947,052
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT		5,980
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT		102,778
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT		3,073,529
69515	34-0977231	10/01/2001	MedAmerica Insurance Company	PA	26,656	
66281	52-0419790	07/01/2003	Transamerica Life Insurance Company	IA		30,000
61425	36-0792925	12/01/1985	Trustmark Insurance Company	IL		167,179
61425	36-0792925	01/01/1999	Trustmark Insurance Company	IL		40,358
1999999. Accident and Health - U.S. Non-Affiliates					26,656	3,419,824
2199999. Total Accident and Health - Non-Affiliates					26,656	3,419,824
2299999. Total Accident and Health					26,656	3,419,824
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					32,231,067	207,366,876
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					823,960	
9999999 Totals - Life, Annuity and Accident and Health					33,055,027	207,366,876

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates														
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates														
62345	47-0766667	11/23/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	OTH/I	OL	1,513,177,617	1,278,788	1,199,326	4,984,224				7,455,667
62345	47-0766667	11/23/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	OTH/G	OL	2,664,856,689	2,966,209	2,833,803	19,770,086				42,381,695
62345	47-0766667	12/30/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/G	OL	26,544,359			458,070				
62345	47-0766667	12/30/1993	Berkshire Hathaway Life Insurance Company of Nebraska	NE	YRT/G	OL	26,544,359			458,070				
62345	47-0766667	03/28/1995	Berkshire Hathaway Life Insurance Company of Nebraska	NE	OTH/I	OL	2,639,755,269	2,863,217	2,733,746	22,710,066				12,866,197
62345	47-0766667	03/28/1995	Berkshire Hathaway Life Insurance Company of Nebraska	NE	OTH/G	OL	881,051,817	962,726	927,240	8,770,588				17,090,863
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	CO/I	OA		1,481,921,810	1,591,360,760	43,464,050				
62308	06-0303370	04/01/1996	Connecticut General Life Insurance Company	CT	YRT/I	VA		3,074,492	9,141,295	4,337,585				
68365	04-2729166	04/01/1999	Corporate Solutions Life Reinsurance Company	DE	YRT/I	VA		106,858	141,511	2,420,094				
68365	04-2729166	03/13/2000	Corporate Solutions Life Reinsurance Company	DE	YRT/I	VA		10,032	13,516	296,219				
68365	04-2729166	05/08/2000	Corporate Solutions Life Reinsurance Company	DE	YRT/I	VA				113,781				
68365	04-2729166	10/01/2000	Corporate Solutions Life Reinsurance Company	DE	YRT/I	VA		8,589	11,849	114,790				
68276	48-1024691	10/15/1999	Employers Reassurance Corporation	KS	YRT/I	OL	2,627,000	68,537	63,175	28,490				
68276	48-1024691	12/01/1999	Employers Reassurance Corporation	KS	YRT/I	OL	5,977,745			36,245				
68276	48-1024691	01/01/2001	Employers Reassurance Corporation	KS	CO/G	OA		144,819,747	145,976,725					
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS	YRT/I	OL	2,576,000	64,254	68,032	55,281				
68276	48-1024691	06/15/2001	Employers Reassurance Corporation	KS	YRT/I	OL	387,000	11,166	32,773	2,552				
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	2,440,000	30,911	28,125	5,554				
68276	48-1024691	01/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	4,636,000	137,299	132,267	49,029				
68276	48-1024691	11/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	501,000	1,886	1,877	1,150				
68276	48-1024691	12/01/2002	Employers Reassurance Corporation	KS	YRT/I	OL	1,165,000	34,494	35,210	27,468				
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	VA							1,877,163	
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	OA							7,973,442	
86258	13-2572994	03/27/2003	General Re Life Corporation	CT	YRT/I	OL	6,365,572			79,884				
88340	59-2859797	03/27/2003	Hannover Life Reassurance Company of America	FL	YRT/I	OL	1,310,570			15,415				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	CO/G	OL		3,211	40,597					
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	CO/G	OL		8,985,754	13,286,666	(555,274)				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	CO/G	OL	353,204,455	1,739,884	1,777,786	5,656,209				
65676	35-0472300	08/01/1998	Lincoln National Life Insurance Company (The)	IN	OTH/I	OL	2,586,628,378	2,431,832	2,344,650	16,601,355				22,475,644
65676	35-0472300	08/01/1998	Lincoln National Life Insurance Company (The)	IN	OTH/G	OL	1,280,302,917	1,733,561	1,647,660	14,264,427				30,895,134
65676	35-0472300	12/01/1999	Lincoln National Life Insurance Company (The)	IN	YRT/I	OL	4,623,570			40,069				
65935	04-1590850	01/01/2013	Massachusetts Mutual Life Insurance Company	MA	CO/G	FA		6,774,037,692	6,987,223,677	301,619,950				
66346	58-0828824	04/01/1999	Munich American Reassurance Company	GA	YRT/I	VA		13,404	17,554	117,299				
68241	22-1211670	01/02/2013	Prudential Insurance Company of America	NJ	CO/I	XXXL	4,098,609,000	108,533,307	106,979,944	6,458,288				
68241	22-1211670	01/02/2013	Prudential Insurance Company of America	NJ	CO/I	AXXX	4,994,177,000	1,459,987,232	1,377,300,424	47,786,135				
68241	22-1211670	01/02/2013	Prudential Insurance Company of America	NJ	CO/I	OL	3,064,499,000	921,703,652	962,401,658	40,525,764				
93572	43-1235868	03/27/2003	RGA Reinsurance Company	MO	YRT/I	OL	73,211,035			683,869				
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	YRT/I	OL	19,097,051			633,037				
93572	43-1235868	03/01/2004	RGA Reinsurance Company	MO	OTH/G	OL	99,743,059	47,454	43,958	407,509				
87017	62-1003368	12/01/1999	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	4,623,570			30,985				
87017	62-1003368	01/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	OTH/I	OL	32,465,459	53,415	45,529	539,311				
87017	62-1003368	01/01/2001	SCOR Global Life Reinsurance Company of Delaware	DE	OTH/G	OL	497,125,415	558,718	535,935	4,987,613				10,925,072
87017	62-1003368	03/01/2004	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	1,106,770			8,612				
87017	62-1003368	03/01/2004	SCOR Global Life Reinsurance Company of Delaware	DE	OTH/I	OL	13,447,291	10,400	(5,126)	564,577				275,510
87017	62-1003368	03/01/2004	SCOR Global Life Reinsurance Company of Delaware	DE	OTH/G	OL	417,091,087	383,162	357,818	2,910,808				8,930,755
68713	84-0499703	12/01/1999	Security Life of Denver Insurance Company	CO	YRT/I	OL	23,364,432			95,557				
68713	84-0499703	03/01/2002	Security Life of Denver Insurance Company	CO	OTH/I	OL								
68713	84-0499703	03/01/2002	Security Life of Denver Insurance Company	CO	OTH/G	OL								
68713	84-0499703	03/27/2003	Security Life of Denver Insurance Company	CO	YRT/I	OL	42,161,979			818,039				
68713	84-0499703	03/01/2004	Security Life of Denver Insurance Company	CO	YRT/I	OL	4,579,564			37,400				
82627	06-0839705	08/01/1998	Swiss Re Life & Health America Inc.	MO	OTH/I	OL	2,619,093,838	2,485,245	2,390,178	17,188,962				22,470,593
82627	06-0839705	08/01/1998	Swiss Re Life & Health America Inc.	MO	OTH/G	OL	1,839,106,096	2,328,206	2,205,088	19,219,742				43,197,663
82627	06-0839705	12/01/1999	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	41,907,944			425,727				

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	01/01/2002	Swiss Re Life & Health America Inc.	MO	YRT/G	OL			5,291					
82627	06-0839705	03/27/2003	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	13,544,815			152,198				
82627	06-0839705	03/01/2004	Swiss Re Life & Health America Inc.	MO	YRT/I	OL	50,474,567			305,696				
82627	06-0839705	06/01/2005	Swiss Re Life & Health America Inc.	MO	YRT/G	OL		26,754	27,260					
82627	06-0839705	01/01/2006	Swiss Re Life & Health America Inc.	MO	OTH/I	OL	87,018,010	100,474	118,854	709,555				1,602,709
82627	06-0839705	01/01/2006	Swiss Re Life & Health America Inc.	MO	OTH/G	OL	1,523,301,248	882,332	831,219	7,036,969				26,975,217
82627	06-0839705	07/24/2008	Swiss Re Life & Health America Inc.	MO	CO/I	VA				4,794,751				
70688	36-6071399	08/01/2002	Transamerica Financial Life Insurance Company	NY	CO/I	VA		5,429		1,307,456				
70688	36-6071399	03/01/2004	Transamerica Financial Life Insurance Company	NY	YRT/I	OL	14,193,846			183,001				
0899999. General Account - Authorized U.S. Non-Affiliates							31,578,617,393	10,924,412,133	11,214,277,850	603,754,287			9,850,605	247,542,719
1099999. Total General Account - Authorized Non-Affiliates							31,578,617,393	10,924,412,133	11,214,277,850	603,754,287			9,850,605	247,542,719
1199999. Total General Account Authorized							31,578,617,393	10,924,412,133	11,214,277,850	603,754,287			9,850,605	247,542,719
1499999. Total General Account - Unauthorized U.S. Affiliates														
00000	98-1627971	10/01/2021	TR Re, Ltd.	BMU	MCO/I	VA				631,910,360			631,910,360	
00000	98-1627971	10/01/2021	TR Re, Ltd.	BMU	MCO/I	OA				908,524,030			908,524,030	
00000	98-1627971	10/01/2021	TR Re, Ltd.	BMU	MCO/I	OA				6,226,654			6,226,654	
00000	98-1627971	10/01/2021	TR Re, Ltd.	BMU	COFW/G	OA		638,549,724		908,335,194				848,733,296
1699999. General Account - Unauthorized Non-U.S. Affiliates - Other								638,549,724		2,454,996,238			1,546,661,044	848,733,296
1799999. Total General Account - Unauthorized Non-U.S. Affiliates								638,549,724		2,454,996,238			1,546,661,044	848,733,296
1899999. Total General Account - Unauthorized Affiliates								638,549,724		2,454,996,238			1,546,661,044	848,733,296
00000	AA-3194154	10/01/2002	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA		20,028	11,107	2,707,843				
00000	AA-3194154	06/02/2003	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA		25,653	9,247	539,754				
00000	AA-3194154	04/01/2004	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA		56,677	19,427	1,531,502				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates								102,358	39,781	4,779,099				
2199999. Total General Account - Unauthorized Non-Affiliates								102,358	39,781	4,779,099				
2299999. Total General Account Unauthorized								638,652,082	39,781	2,459,775,337			1,546,661,044	848,733,296
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							31,578,617,393	11,563,064,215	11,214,317,631	3,063,529,624			1,556,511,649	1,096,276,015
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	CO/I	FA		1,209,187,574	1,475,081,418					
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	CO/G	FA		1,335,399,072	1,334,597,473					
84824	04-6145677	06/01/2018	Commonwealth Annuity and Life Insurance Company	MA	MCO/I	VA							85,610,801	
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	FA							93,465	
91642	06-1016329	05/01/2012	Forethought Life Insurance Company	IN	MCO/I	VA				600			15,386,596	
65935	04-1590850	01/01/2013	Massachusetts Mutual Life Insurance Company	MA	MCO/G	VA				595,623,469			19,675,480,630	
68241	22-1211670	01/02/2013	Prudential Insurance Company of America	NJ	MCO/I	OL	4,178,809,000			22,371,842			1,235,353,094	
5399999. Separate Accounts - Authorized U.S. Non-Affiliates							4,178,809,000	2,544,586,646	2,809,678,891	617,995,911			21,011,924,586	
5599999. Total Separate Accounts - Authorized Non-Affiliates							4,178,809,000	2,544,586,646	2,809,678,891	617,995,911			21,011,924,586	
5699999. Total Separate Accounts Authorized							4,178,809,000	2,544,586,646	2,809,678,891	617,995,911			21,011,924,586	
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
00000	98-1627971	10/01/2021	TR Re, Ltd.	BMU	MCO/I	VA				5,230,067,820			5,224,260,025	
00000	98-1627971	10/01/2021	TR Re, Ltd.	BMU	MCO/I	OA				5,008,532			5,008,532	
6199999. Separate Accounts - Unauthorized Non-U.S. Affiliates - Other										5,235,076,352			5,229,268,557	

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates										5,235,076,352			5,229,268,557	
6399999. Total Separate Accounts - Unauthorized Affiliates										5,235,076,352			5,229,268,557	
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized										5,235,076,352			5,229,268,557	
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							4,178,809,000	2,544,586,646	2,809,678,891	5,853,072,263			26,241,193,143	
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							35,757,426,393	13,468,998,779	14,023,956,741	1,221,750,198			21,021,775,191	247,542,719
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)								638,652,082	39,781	7,694,851,689			6,775,929,601	848,733,296
9999999 - Totals							35,757,426,393	14,107,650,861	14,023,996,522	8,916,601,887			27,797,704,792	1,096,276,015

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 Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	OM		(572)					
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	A	(72,084)						
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	A	6,083,878	1,789,152	619,779				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	STDI	(6,513,902)		96,992				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	LTDI	1,494,847	(392)	114,374,443				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	LTDI	2,195,500	616,537	9,446,566				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	MS							
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	MS	1,456,160	4,725					
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	LTC							
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	OH			41,189				
70815	06-0838648	05/31/2018	Hartford Life and Accident Insurance Company	CT	QA/G	OH	7,794,282	682,352					
69515	34-0977231	10/01/2001	MedAmerica Insurance Company	PA	QA/G	LTC	2,309,718		90,394,825				
19445	25-0687550	06/01/2003	National Union Fire Insurance Company of Pittsburgh, Pa.	PA	QA/G	SD	18,360		400,000				
66281	52-0419790	07/01/2003	Transamerica Life Insurance Company	IA	QA/G	MS	48,929						
61425	36-0792925	12/01/1985	Trustmark Insurance Company	IL	QA/I	OH	11,010	3,620	7,479				
61425	36-0792925	01/01/1999	Trustmark Insurance Company	IL	QA/I	LTDI	511,770	99,771	5,592,604				
0899999. General Account - Authorized U.S. Non-Affiliates							15,338,468	3,195,193	220,973,877				
1099999. Total General Account - Authorized Non-Affiliates							15,338,468	3,195,193	220,973,877				
1199999. Total General Account Authorized							15,338,468	3,195,193	220,973,877				
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
2199999. Total General Account - Unauthorized Non-Affiliates													
2299999. Total General Account Unauthorized													
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates													
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates													
4099999. Total General Account - Reciprocal Jurisdiction Affiliates													
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates													
4499999. Total General Account Reciprocal Jurisdiction													
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							15,338,468	3,195,193	220,973,877				
4899999. Total Separate Accounts - Authorized U.S. Affiliates													
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Authorized Affiliates													
5599999. Total Separate Accounts - Authorized Non-Affiliates													
5699999. Total Separate Accounts Authorized													
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates													
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
6399999. Total Separate Accounts - Unauthorized Affiliates													
6699999. Total Separate Accounts - Unauthorized Non-Affiliates													
6799999. Total Separate Accounts Unauthorized													
7099999. Total Separate Accounts - Certified U.S. Affiliates													
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates													
7499999. Total Separate Accounts - Certified Affiliates													
7799999. Total Separate Accounts - Certified Non-Affiliates													
7899999. Total Separate Accounts Certified													

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 Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates													
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates													
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates													
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates													
8999999. Total Separate Accounts Reciprocal Jurisdiction													
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							15,338,468	3,195,193	220,973,877				
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 - Totals							15,338,468	3,195,193	220,973,877				

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
00000	98-1627971	10/01/2021	TR Re, Ltd.	638,549,724		210,183,572	848,733,296				848,733,296			848,733,296
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other				638,549,724		210,183,572	848,733,296		XXX		848,733,296			848,733,296
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				638,549,724		210,183,572	848,733,296		XXX		848,733,296			848,733,296
0799999. Total General Account - Life and Annuity Affiliates				638,549,724		210,183,572	848,733,296		XXX		848,733,296			848,733,296
00000	AA-3194154	10/01/2002	Chubb Tempest Life Reinsurance Ltd	20,028	804,704		824,732	823,414	0001	419,507				824,732
00000	AA-3194154	06/02/2003	Chubb Tempest Life Reinsurance Ltd	25,653	5,344		30,997	30,997	0001					30,997
00000	AA-3194154	04/01/2004	Chubb Tempest Life Reinsurance Ltd	56,677	13,912		70,589	70,589	0001					70,589
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				102,358	823,960		926,318	925,000	XXX	419,507				926,318
1099999. Total General Account - Life and Annuity Non-Affiliates				102,358	823,960		926,318	925,000	XXX	419,507				926,318
1199999. Total General Account Life and Annuity				638,652,082	823,960	210,183,572	849,659,614	925,000	XXX	419,507	848,733,296			849,659,614
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account				638,652,082	823,960	210,183,572	849,659,614	925,000	XXX	419,507	848,733,296			849,659,614
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)									XXX					
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				638,652,082	823,960	210,183,572	849,659,614	925,000	XXX	419,507	848,733,296			849,659,614
9999999 - Totals				638,652,082	823,960	210,183,572	849,659,614	925,000	XXX	419,507	848,733,296			849,659,614

(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
0001	1	121000248	Wells Fargo Bank National Association	925,000

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6

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

		1 2021	2 2020	3 2019	4 2018	5 2017
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	8,931,940	1,321,535	1,749,231	7,036,081	1,645,066
2.	Commissions and reinsurance expense allowances	(68,012)	30,360	31,415	27,252	21,792
3.	Contract claims	660,351	628,458	673,482	588,993	541,517
4.	Surrender benefits and withdrawals for life contracts	(2,425,292)	(3,051,218)	(3,299,895)	(3,226,603)	(2,348,685)
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded	5,512,296	(1,325,292)	(1,523,757)	(1,554,250)	(1,203,357)
7.	Increase in aggregate reserve for life and accident and health contracts	58,724	(1,264,369)	(656,802)	4,890,472	(50,995)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	(119,001)	(125,830)	(109,131)	(142,557)	(131,441)
9.	Aggregate reserves for life and accident and health contracts	14,331,820	14,273,096	15,537,464	16,201,045	8,509,745
10.	Liability for deposit-type contracts	2,623,595	2,850,293	2,913,008	3,167,484	2,791,381
11.	Contract claims unpaid	207,367	207,378	200,000	199,169	218,638
12.	Amounts recoverable on reinsurance	33,055	28,970	29,218	26,146	4,734
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					
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	848,733				
19.	Letters of credit (L)	925	4,656		3,711	
20.	Trust agreements (T)	420	420	2,733	2,621	2,069
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify 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)	18,893,501,055		18,893,501,055
2.	Reinsurance (Line 16)	408,744,730	(408,744,730)	
3.	Premiums and considerations (Line 15)	64,895	(119,000,961)	(118,936,066)
4.	Net credit for ceded reinsurance	XXX	12,520,131,367	12,520,131,367
5.	All other admitted assets (balance)	397,313,163		397,313,163
6.	Total assets excluding Separate Accounts (Line 26)	19,699,623,843	11,992,385,676	31,692,009,519
7.	Separate Account assets (Line 27)	81,202,407,485		81,202,407,485
8.	Total assets (Line 28)	100,902,031,328	11,992,385,676	112,894,417,004
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	14,527,318,173	9,161,513,484	23,688,831,657
10.	Liability for deposit-type contracts (Line 3)	130,956,737	2,623,505,316	2,754,462,053
11.	Claim reserves (Line 4)	200,383,043	207,366,876	407,749,919
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	1,822,763		1,822,763
13.	Premium & annuity considerations received in advance (Line 8)			
14.	Other contract liabilities (Line 9)	1,098,446,271		1,098,446,271
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)	848,733,295		848,733,295
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)	738,507,396		738,507,396
20.	Total liabilities excluding Separate Accounts (Line 26)	17,546,167,678	11,992,385,676	29,538,553,354
21.	Separate Account liabilities (Line 27)	81,202,407,485		81,202,407,485
22.	Total liabilities (Line 28)	98,748,575,163	11,992,385,676	110,740,960,839
23.	Capital & surplus (Line 38)	2,153,456,165	XXX	2,153,456,165
24.	Total liabilities, capital & surplus (Line 39)	100,902,031,328	11,992,385,676	112,894,417,004
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	9,161,513,484		
26.	Claim reserves	207,366,876		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts	2,623,505,316		
30.	Other contract liabilities			
31.	Reinsurance ceded assets	408,744,730		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	12,401,130,406		
34.	Premiums and considerations	(119,000,961)		
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	(119,000,961)		
41.	Total net credit for ceded reinsurance	12,520,131,367		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama AL	L	360,315	744,529	283,487	9,907,301	11,295,632	27,696,490
2.	Alaska AK	L	140,497	77,754	64,887	3,636,773	3,919,911	6,964,125
3.	Arizona AZ	L	613,098	5,122,144	177,939	4,091,951	10,005,132	13,857,423
4.	Arkansas AR	L	807,043	599,404	108,180	3,522,477	5,037,104	3,786,219
5.	California CA	L	5,171,942	18,133,688	731,786	93,933,511	117,970,927	131,784,004
6.	Colorado CO	L	622,937	1,153,373	324,700	6,054,068	8,155,078	8,581,188
7.	Connecticut CT	L	1,846,239	3,538,473	387,567	30,502,956	36,275,235	17,535,488
8.	Delaware DE	L	233,040	671,923	32,841	2,534,424	3,472,228	4,013,360
9.	District of Columbia DC	L	34,417	364,064	34,683	491,672	924,836	2,465,722
10.	Florida FL	L	5,101,949	13,609,065	1,515,302	54,082,031	74,308,347	100,810,972
11.	Georgia GA	L	1,126,268	3,671,206	322,263	21,004,729	26,124,466	40,046,299
12.	Hawaii HI	L	759,161	596,610	1,729,666	2,893,098	5,978,535	10,772,226
13.	Idaho ID	L	147,684	488,456	79,328	1,429,611	2,145,079	1,578,301
14.	Illinois IL	L	1,725,228	6,328,113	415,473	19,489,518	27,958,332	37,251,545
15.	Indiana IN	L	680,303	2,124,816	381,825	13,054,383	16,241,327	11,675,011
16.	Iowa IA	L	252,638	1,671,823	71,302	3,748,002	5,743,765	12,612,684
17.	Kansas KS	L	205,015	231,846	138,424	3,913,574	4,488,859	6,894,040
18.	Kentucky KY	L	269,837	550,467	111,607	5,771,404	6,703,315	18,249,887
19.	Louisiana LA	L	585,721	1,295,439	152,196	31,703,292	33,736,648	22,168,937
20.	Maine ME	L	228,892	1,254,114	124,484	2,868,063	4,475,553	13,697,288
21.	Maryland MD	L	1,133,999	3,208,611	359,749	11,457,402	16,159,761	19,433,659
22.	Massachusetts MA	L	972,858	3,445,446	430,888	19,640,520	24,489,712	16,225,417
23.	Michigan MI	L	690,188	2,624,530	220,647	18,503,543	22,038,908	39,799,343
24.	Minnesota MN	L	1,631,711	3,300,190	252,833	91,952,497	97,137,231	27,464,652
25.	Mississippi MS	L	406,348	733,548	75,030	1,590,002	2,804,928	9,997,807
26.	Missouri MO	L	365,876	2,872,107	303,247	11,567,399	15,108,629	17,155,159
27.	Montana MT	L	146,696	603,340	37,830	4,511,838	5,299,704	4,435,742
28.	Nebraska NE	L	135,465	363,387	111,265	2,249,551	2,859,668	4,802,382
29.	Nevada NV	L	400,056	981,076	111,509	12,698,054	14,190,695	9,330,602
30.	New Hampshire NH	L	260,028	668,162	69,334	5,504,393	6,501,917	2,331,809
31.	New Jersey NJ	L	4,880,358	4,251,832	205,244	34,003,390	43,340,824	55,222,008
32.	New Mexico NM	L	311,350	561,312	60,475	2,498,384	3,431,521	1,512,946
33.	New York NY	L	74,541,185	28,650,566	4,868,676	57,578,686	165,639,113	30,236,891
34.	North Carolina NC	L	1,997,543	4,176,464	438,973	14,895,541	21,508,521	28,027,059
35.	North Dakota ND	L	122,887	670,855	16,192	11,258,076	12,068,010	14,355,631
36.	Ohio OH	L	2,119,456	3,084,926	551,605	14,271,041	20,027,028	24,927,297
37.	Oklahoma OK	L	486,132	1,168,916	265,250	4,780,107	6,700,405	6,839,804
38.	Oregon OR	L	362,855	1,395,514	157,745	9,704,201	11,620,315	9,756,006
39.	Pennsylvania PA	L	3,009,423	5,052,498	602,400	100,079,509	108,743,830	10,855,937
40.	Rhode Island RI	L	160,432	356,435	48,762	1,004,578	1,570,207	2,162,073
41.	South Carolina SC	L	9,255,074	1,998,025	238,667	8,604,939	20,096,705	12,929,169
42.	South Dakota SD	L	74,414	113,148	23,811	5,508,346	5,719,719	4,397,714
43.	Tennessee TN	L	899,133	2,638,983	278,609	20,867,041	24,683,766	36,767,663
44.	Texas TX	L	2,966,881	7,081,579	739,722	61,847,040	72,635,222	96,283,412
45.	Utah UT	L	247,211	209,009	83,015	2,418,214	2,957,449	7,202,604
46.	Vermont VT	L	118,997	410,679	479,222	4,330,967	5,339,865	5,426,516
47.	Virginia VA	L	2,383,672	3,657,563	1,697,511	11,195,289	18,934,035	21,711,088
48.	Washington WA	L	1,232,383	3,673,428	457,692	29,008,648	34,372,151	5,808,992
49.	West Virginia WV	L	217,764	620,793	90,460	4,366,053	5,295,070	15,896,784
50.	Wisconsin WI	L	697,970	1,865,105	303,728	20,948,144	23,814,947	1,473,152
51.	Wyoming WY	L	81,303		24,216	1,437,637	1,543,156	2,591,622
52.	American Samoa AS	N						
53.	Guam GU	N	575		315	4,503	5,393	176,292
54.	Puerto Rico PR	N	6,009		1,250	1,732	8,991	22,024
55.	U.S. Virgin Islands VI	N			5,238		5,238	2,490
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	11,039		1,729	24,301	37,069	28,816
58.	Aggregate Other Alien OT	XXX	131,607	(123,852)	1,081		8,836	1,523
59.	Subtotal	XXX	133,371,102	152,541,482	20,801,860	914,944,404	1,221,658,848	1,038,033,294
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	3,143,725				3,143,725	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	247,957				247,957	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	136,762,784	152,541,482	20,801,860	914,944,404	1,225,050,530	1,038,033,294
96.	Plus reinsurance assumed	XXX	3,863	7,098		8,852,857,507	8,852,868,468	
97	Totals (All Business)	XXX	136,766,647	152,548,580	20,801,860	9,767,801,911	10,077,918,998	1,038,033,294
98.	Less reinsurance ceded	XXX	253,215,622	7,739,632,749	20,801,611	909,428,986	8,923,078,968	1,038,162,883
99.	Totals (All Business) less Reinsurance Ceded	XXX	(116,448,975)	(7,587,084,169)	(c) 249	8,858,372,925	1,154,840,030	(129,589)
	DETAILS OF WRITE-INS							
58001.	ZZZ Other Alien	XXX	131,607	(123,852)	1,081		8,836	1,523
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	131,607	(123,852)	1,081		8,836	1,523
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:
L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 51
R - Registered - Non-domiciled RRGs .....
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state .....
Q - Qualified - Qualified or accredited reinsurer .....
N - None of the above - Not allowed to write business in the state 6

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
Individual Life Premium, Annuity Considerations and Other Considerations are allocated to the jurisdictions based on the residence of the policyholder, insured or payor.Group Life and Group Accident & Health Premiums are allocated to the jurisdictions based on the residence or worksite location of the insureds. A group policycovering less than 500 lives may be allocated to the jurisdiction where the greatest number of members reside or are employed or to the situs of the contract.

(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

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	360,315	744,529	7,441	1,686	27,696,490	28,810,461
2. Alaska	AK	140,497	77,754	9,788	6,744	6,964,125	7,198,908
3. Arizona	AZ	613,098	5,122,144	36,960	5,058	13,857,423	19,634,683
4. Arkansas	AR	807,043	599,404	16,784		3,786,219	5,209,450
5. California	CA	5,171,942	18,133,688	258,511	67,437	131,784,004	155,415,582
6. Colorado	CO	622,937	1,153,373	25,474	11,801	8,581,188	10,394,773
7. Connecticut	CT	1,846,239	3,538,473	51,460	11,802	17,535,488	22,983,462
8. Delaware	DE	233,040	671,923	11,463		4,013,360	4,929,786
9. District of Columbia	DC	34,417	364,064	12,495		2,465,722	2,876,698
10. Florida	FL	5,101,949	13,609,065	154,594	21,917	100,810,972	119,698,497
11. Georgia	GA	1,126,268	3,671,206	24,438	3,372	40,046,299	44,871,583
12. Hawaii	HI	759,161	596,610	8,448	1,670,752	10,772,226	13,807,197
13. Idaho	ID	147,684	488,456	9,342	3,372	1,578,301	2,227,155
14. Illinois	IL	1,725,228	6,328,113	256,170	8,430	37,251,545	45,569,486
15. Indiana	IN	680,303	2,124,816	40,817	210,741	11,675,011	14,731,688
16. Iowa	IA	252,638	1,671,823	35,739		12,612,684	14,572,884
17. Kansas	KS	205,015	231,846	22,946	1,686	6,894,040	7,355,533
18. Kentucky	KY	269,837	550,467	15,005	6,744	18,249,887	19,091,940
19. Louisiana	LA	585,721	1,295,439	29,842		22,168,937	24,079,939
20. Maine	ME	228,892	1,254,114	13,233		13,697,288	15,193,527
21. Maryland	MD	1,133,999	3,208,611	39,849	8,430	19,433,659	23,824,548
22. Massachusetts	MA	972,858	3,445,446	87,822	5,058	16,225,417	20,736,601
23. Michigan	MI	690,188	2,624,530	68,196	23,603	39,799,343	43,205,860
24. Minnesota	MN	1,631,711	3,300,190	134,422	32,033	27,464,652	32,563,008
25. Mississippi	MS	406,348	733,548	11,104		9,997,807	11,148,807
26. Missouri	MO	365,876	2,872,107	26,227	3,372	17,155,159	20,422,741
27. Montana	MT	146,696	603,340	7,437	1,686	4,435,742	5,194,901
28. Nebraska	NE	135,465	363,387	22,835	8,430	4,802,382	5,332,499
29. Nevada	NV	400,056	981,076	20,754	11,801	9,330,602	10,744,289
30. New Hampshire	NH	260,028	668,162	21,312	11,801	2,331,809	3,293,112
31. New Jersey	NJ	4,880,358	4,251,832	132,823	5,058	55,222,008	64,492,079
32. New Mexico	NM	311,350	561,312	11,330	6,744	1,512,946	2,403,682
33. New York	NY	74,541,185	28,650,566	478,365	13,487	30,236,891	133,920,494
34. North Carolina	NC	1,997,543	4,176,464	39,214	8,430	28,027,059	34,248,710
35. North Dakota	ND	122,887	670,855	6,082		14,355,631	15,155,455
36. Ohio	OH	2,119,456	3,084,926	55,177	23,603	24,927,297	30,210,459
37. Oklahoma	OK	486,132	1,168,916	16,095		6,839,804	8,510,947
38. Oregon	OR	362,855	1,395,514	18,022	8,430	9,756,006	11,540,827
39. Pennsylvania	PA	3,009,423	5,052,498	109,647	10,116	10,855,937	19,037,621
40. Rhode Island	RI	160,432	356,435	17,665		2,162,073	2,696,605
41. South Carolina	SC	9,255,074	1,998,025	23,469		12,929,169	24,205,737
42. South Dakota	SD	74,414	113,148	11,190		4,397,714	4,596,466
43. Tennessee	TN	899,133	2,638,983	32,744	6,744	36,767,663	40,345,267
44. Texas	TX	2,966,881	7,081,579	93,864	10,116	96,283,412	106,435,852
45. Utah	UT	247,211	209,009	5,409	5,058	7,202,604	7,669,291
46. Vermont	VT	118,997	410,679	5,244		5,426,516	5,961,436
47. Virginia	VA	2,383,672	3,657,563	62,116	5,058	21,711,088	27,819,497
48. Washington	WA	1,232,383	3,673,428	53,143	3,372	5,808,992	10,771,318
49. West Virginia	WV	217,764	620,793	10,683		15,896,784	16,746,024
50. Wisconsin	WI	697,970	1,865,105	166,362	64,065	1,473,152	4,266,654
51. Wyoming	WY	81,303		1,405	1,686	2,591,622	2,676,016
52. American Samoa	AS						
53. Guam	GU	575				176,292	176,867
54. Puerto Rico	PR	6,009		449		22,024	28,482
55. U.S. Virgin Islands	VI			5,132		2,490	7,622
56. Northern Mariana Islands	MP						
57. Canada	CAN	11,039		634		28,816	40,489
58. Aggregate Other Alien	OT	131,607	(123,852)			1,523	9,278
59. Total		133,371,102	152,541,482	2,837,172	2,309,723	1,038,033,294	1,329,092,773

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Alan Waxman (member of TAO Insurance Holdings, LLC)[1]					
Sixth Street Advisers, LLC	DE		45-2553330	Ultimate Indirect control by Alan Waxman	
Sixth Street TAO Management, LLC	DE		90-1019036		
Sixth Street Insurance GP Holdco, LLC	DE				
Sixth Street Insurance Solutions, L.P.	DE		87-0910021		
Cadence ALM GP Holdco, LLC	DE		87-0910936	Ultimate Indirect control by Alan Waxman	
Cadence ALM US, L.P.	DE		86-2807598		
Cadence Services US, LLC	DE		86-2807499		
Anthony Michael Muscolino (managing member of TAO Insurance Holdings, LLC)					
TAO Insurance Holdings, LLC[2]	DE		86-1594781		
TAO Sutton Holdings, LLC[2,3]	CYM		98-1578722	TAO Insurance Holdings, LLC	100%
Sutton Investments, LLC	BMU		98-1578678	TAO Sutton Holdings, LLC	100%
Sutton Holdings Investments, Ltd.	BMU			Sutton Investments, LLC.	100%
Sutton Re FinCo, Ltd.	BMU			Sutton Holdings Investments, Ltd.	100%
Sutton Re Holdings, Ltd.	BMU			Sutton Re FinCo, Ltd.	100%
Sutton Life Re, Ltd.	BMU		98-1625692	Sutton Re Holdings, Ltd.	100%
Sutton Cayman, Ltd.	CYM			Sutton Re Holdings, Ltd.	100%
Sutton Holdings GP, LLC	DE		86-1856539	Sutton Holdings Investments, Ltd.	100%
Hopmeadow Holdings, L.P.	DE		82-3930622	Sutton Holdings GP, LLC	100%
Hopmeadow Acquisition, Inc.	DE		82-3950446	Hopmeadow Holdings, L.P.	100%
Talcott Resolution Life, Inc.	DE		06-1470915	Hopmeadow Acquisition, Inc.	100%
Lombard International Administration Services Company, LLC	DE		45-4036343	Talcott Resolution Life, Inc.	100%
LIAS Administration Fee Issuer LLC	DE			Lombard International Administration Services Company, LLC	100%
TR Re Ltd.	BMU		98-1627971	Talcott Resolution Life, Inc.	100%
Talcott Resolution Life Insurance Company	CT	88072	06-0974148	TR Re, Ltd.	100%
Talcott Resolution Life and Annuity Insurance Company	CT	71153	39-1052598	Talcott Resolution Life Insurance Company	100%
Talcott Resolution Distribution Company, Inc.	CT		06-1408044	Talcott Resolution Life and Annuity Insurance Company	100%
Talcott Resolution Comprehensive Employee Benefit Service Company	CT		06-1120503	Talcott Resolution Life and Annuity Insurance Company	100%
American Maturity Life Insurance Company	CT	81213	06-1422508	Talcott Resolution Life Insurance Company	100%
Talcott Resolution International Life Reassurance Corporation	CT	93505	06-1207332	Talcott Resolution Life Insurance Company	100%
21 Church Street R, LLC	DE		83-2918805	Talcott Resolution Life Insurance Company	100%

[1] Pursuant to the operating agreement of TAO Insurance Holdings, LLC, Alan Waxman, as a member of TAO Insurance Holdings, LLC, has the authority to appoint the managing member of TAO Insurance Holdings, LLC and has appointed A. Michael Muscolino.

[2] TAO Insurance Holdings, LLC is the managing member of TAO Sutton Parent, LLC, which in turn is a non-voting member of TAO Sutton Holdings, LLC. Sixth Street TAO Partners, L.P., Sixth Street TAO Partners (A), L.P., Sixth Street TAO Partners (B), L.P., Sixth Street TAO Partners (C), L.P., Sixth Street TAO Partners (D), L.P., Sixth Street TAO Partners (E), L.P., Sixth Street TAO Partners (F), L.P., Super TAO MA, L.P., Super TAO Contingent MA, L.P., Knight TAO, L.P., and PSERS TAO Partners Parallel Fund, L.P. (collectively, "Sixth Street TAO") are non-voting members of TAO Sutton Parent, LLC. Certain of the entities that comprise Sixth Street TAO are indirect owners of Klaverblad Levensverzekering N.V., Lifetri Uitvaartverzekeringen N.V., and Lifetri Verzekeringen N.V.

[3] In addition to Sixth Street TAO, certain investers ("Co-Investors") invested in the Domestic Insurers outside of Sixth Street TAO. All Co-Investors are passive investors and do not own any voting securities of the Domestic Insurers or of any of the other entities in this organizational chart and do not have the ability to appoint directors of Sutton Investments, LLC or the Domestic Insurers.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4926	Hopmeadow Holding Grp	00000	86-1856539				Sutton Holdings GP, LLC	DE	UIP	Sutton Holdings Investments, Ltd.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Hopmeadow Holding Grp	00000	82-3930622				Hopmeadow Holdings, LP	DE	UIP	Sutton Holdings, GP, LLC.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Hopmeadow Holding Grp	00000	82-3950446				Hopmeadow Acquisition, Inc.	DE	UIP	Hopmeadow Holdings, LP	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Hopmeadow Holding Grp	00000	06-1470915		0001032204		Talcott Resolution Life, Inc.	DE	UDP	Hopmeadow Acquisition, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Hopmeadow Holding Grp	88072	06-0974148		0000045947		Talcott Resolution Life Insurance Company	CT	RE	Talcott Resolution Life, Inc.	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Hopmeadow Holding Grp	81213	06-1422508				American Maturity Life Insurance Company	CT	DS	Talcott Resolution Life Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Hopmeadow Holding Grp	93505	06-1207332				Talcott Resolution International Life Reassurance Corporation	CT	DS	Talcott Resolution Life Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Hopmeadow Holding Grp	00000	83-2918805				21 Church Street R, LLC	DE	DS	Talcott Resolution Life Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Hopmeadow Holding Grp	71153	39-1052598				Talcott Resolution Life and Annuity Insurance Company	CT	DS	Talcott Resolution Life Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	NO	
4926	Hopmeadow Holding Grp	00000	06-1120503				Talcott Resolution Comprehensive Employee Benefit Service Company	CT	DS	Talcott Resolution Life and Annuity Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	YES	
4926	Hopmeadow Holding Grp	00000	06-1408044		0000940622		Talcott Resolution Distribution Company	CT	DS	Talcott Resolution Life and Annuity Insurance Company	Ownership	100.000	A. Michael Muscolino/Alan Waxman	YES	

Asterisk	Explanation

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 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)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	82-3930622	Hopmeadow Holdings, LP										
00000	82-3950446	Hopmeadow Acquisition, Inc.										
00000	06-1470915	Talcott Resolution Life, Inc.	500,000,000								500,000,000	
00000	45-4036343	Lombard International Administration Services Company, LLC										
00000		LIAS Administration Fee Issuer LLC										
00000	06-0974148	TR Re Ltd.										
88072	06-0974148	Talcott Resolution Life Insurance Company	(500,000,000)				(115,512,285)				(615,512,285)	
81213	06-1422508	American Maturity Life Insurance Company					18,237				18,237	
93505	06-1207332	Talcott Resolution International Life Reassurance Corporation					6,634				6,634	
00000	83-2918805	21 Church Street R, LLC										
71153	39-1052598	Talcott Resolution Life and Annuity Insurance Company					114,005,463				114,005,463	
00000	06-1120503	Talcott Resolution Comprehensive Employee Benefit Service Company										
00000	06-1408044	Talcott Resolution Distribution Company					1,481,951				1,481,951	
9999999 Control Totals									XXX			

SCHEDULE Y

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

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Talcott Resolution Life Insurance Company	TR Re, Ltd.	100.000	NO	Alan Waxman/A. Michael Muscolino	Hopmeadow Holding Grp	100.000	NO
Talcott Resolution Life and Annuity Insurance Company	Talcott Resolution Life Insurance Company	100.000	NO	Alan Waxman/A. Michael Muscolino	Hopmeadow Holding Grp	100.000	NO
American Maturity Life Insurance Company	Talcott Resolution Life Insurance Company	100.000	NO	Alan Waxman/A. Michael Muscolino	Hopmeadow Holding Grp	100.000	NO
Talcott Resolution International Life Reassurance Corporation	Talcott Resolution Life Insurance Company	100.000	NO	Alan Waxman/A. Michael Muscolino	Hopmeadow Holding Grp	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

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

	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?	YES
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	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?	NO

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?	YES
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?	NO
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	NO
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?	NO
	APRIL FILING	
36.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	YES
38.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
40.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
41.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	NO
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

10. The data for this supplement is not required to be filed.
12. The data for this supplement is not required to be filed.
17. The data for this supplement is not required to be filed.
18. The data for this supplement is not required to be filed.
20. The data for this supplement is not required to be filed.
21. The data for this supplement is not required to be filed.
25. The data for this supplement is not required to be filed.
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34. The data for this supplement is not required to be filed.
35. The data for this supplement is not required to be filed.
38. The data for this supplement is not required to be filed.
40. The data for this supplement is not required to be filed.
41. The data for this supplement is not required to be filed.
42. The data for this supplement is not required to be filed.
46. The data for this supplement is not required to be filed.

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]



12. Trusteed Surplus Statement [Document Identifier 490]



17. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]



18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



20. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]



27. 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]



30. Medicare Part D Coverage Supplement [Document Identifier 365]



31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

32. 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]



38. Credit Insurance Experience Exhibit [Document Identifier 230]



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]



42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]



46. Life Summary of the PBR Actuarial Report [Document Identifier 458]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Provision for future dividends	11,670,728	12,248,392
2505.	Miscellaneous liabilities	2,847,858	3,461,154
2506.	Interest on policy or contract funds due or accrued	631,574	504,523
2507.	Accrued interest on derivatives in a liability position	(1,702,853)	1,740,829
2597.	Summary of remaining write-ins for Line 25 from overflow page	13,447,307	17,954,898

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	MODCO adjustment	(951,656)	(1,031,062)
2705.	IMR adjustment on reinsurance ceded	(213,420,693)	
2797.	Summary of remaining write-ins for Line 27 from overflow page	(214,372,349)	(1,031,062)

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 27

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. MODCO adjustment	(951,656)			(838,271)	(113,385)				
2705. IMR adjustment on reinsurance ceded	(213,420,693)			(213,420,693)					
2797. Summary of remaining write-ins for Line 27 from overflow page	(214,372,349)			(214,258,964)	(113,385)				

Additional Write-ins for Analysis of Operations - Individual Life Insurance Line 27

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
2704. MODCO adjustment												
2705. IMR adjustment on reinsurance ceded												
2797. Summary of remaining write-ins for Line 27 from overflow page												

Additional Write-ins for Analysis of Operations - Group Life Insurance Line 27

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
2704. MODCO adjustment									
2705. IMR adjustment on reinsurance ceded									
2797. Summary of remaining write-ins for Line 27 from overflow page									

Additional Write-ins for Analysis of Operations - Individual Annuities Line 27

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
2704. MODCO adjustment	(838,270)	31,266		(831,166)		(38,370)	
2705. IMR adjustment on reinsurance ceded	(213,420,693)						(213,420,693)
2797. Summary of remaining write-ins for Line 27 from overflow page	(214,258,963)	31,266		(831,166)		(38,370)	(213,420,693)

Additional Write-ins for Analysis of Operations - Group Annuities Line 27

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
2704. MODCO adjustment	(113,385)			(113,385)			
2705. IMR adjustment on reinsurance ceded							
2797. Summary of remaining write-ins for Line 27 from overflow page	(113,385)			(113,385)			

Additional Write-ins for Analysis of Operations - Accident and Health Line 27

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	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
2704. MODCO adjustment													
2705. IMR adjustment on reinsurance ceded													
2797. Summary of remaining write-ins for Line 27 from overflow page													

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	651,747,603	3.447	651,747,603		651,747,603	3.450
1.02 All other governments	232,501,660	1.230	232,501,660		232,501,660	1.231
1.03 U.S. states, territories and possessions, etc. guaranteed	65,484,303	0.346	65,484,303		65,484,303	0.347
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	69,293,522	0.367	69,293,522		69,293,522	0.367
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,149,507,440	6.080	1,149,507,440		1,149,507,440	6.084
1.06 Industrial and miscellaneous	11,035,103,307	58.369	11,035,103,307		11,035,103,307	58.407
1.07 Hybrid securities	119,795,255	0.634	119,795,254		119,795,254	0.634
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds	39,373,145	0.208	39,373,145		39,373,145	0.208
1.10 Unaffiliated Bank loans	133,804,228	0.708	133,804,228		133,804,228	0.708
1.11 Total long-term bonds	13,496,610,462	71.389	13,496,610,462		13,496,610,462	71.435
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	55,596,475	0.294	55,596,475		55,596,475	0.294
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	55,596,475	0.294	55,596,475		55,596,475	0.294
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	12,647,622	0.067	12,647,622		12,647,622	0.067
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	835,517,009	4.419	823,193,192		823,193,192	4.357
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Total common stocks	848,164,631	4.486	835,840,814		835,840,814	4.424
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages	12,965,910	0.069	12,965,910		12,965,910	0.069
4.03 Commercial mortgages	1,153,469,916	6.101	1,153,469,916		1,153,469,916	6.105
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance	(45,138)	0.000	(45,138)		(45,138)	0.000
4.06 Total mortgage loans	1,166,390,688	6.169	1,166,390,688		1,166,390,688	6.174
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income	10,500,000	0.056	10,500,000		10,500,000	0.056
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate	10,500,000	0.056	10,500,000		10,500,000	0.056
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	27,935,557	0.148	27,935,557		27,935,557	0.148
6.02 Cash equivalents (Schedule E, Part 2)	525,141,341	2.778	525,141,341		525,141,341	2.779
6.03 Short-term investments (Schedule DA)	409,403,123	2.165	409,403,124		409,403,124	2.167
6.04 Total cash, cash equivalents and short-term investments	962,480,022	5.091	962,480,022		962,480,022	5.094
7. Contract loans	1,382,886,409	7.315	1,382,886,409		1,382,886,409	7.319
8. Derivatives (Schedule DB)	264,802,883	1.401	264,802,883		264,802,883	1.402
9. Other invested assets (Schedule BA)	656,921,970	3.475	656,921,970		656,921,970	3.477
10. Receivables for securities	56,114,333	0.297	56,114,332		56,114,332	0.297
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	5,357,000	0.028	5,357,000		5,357,000	0.028
13. Total invested assets	18,905,824,872	100.000	18,893,501,055		18,893,501,055	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		14,128,205
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	3,256,410	
	7.2 Totals, Part 3, Column 10		3,256,410
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	371,795	
	8.2 Totals, Part 3, Column 9		371,795
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		10,500,000
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		10,500,000

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		1,210,929,684
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	176,824,466	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	13,670,494	190,494,959
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		118,974
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		(20,066)
7.	Deduct amounts received on disposals, Part 3, Column 15		235,065,415
8.	Deduct amortization of premium and mortgage interest points and commitment fees		22,312
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		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,166,435,826
12.	Total valuation allowance		(45,138)
13.	Subtotal (Line 11 plus 12)		1,166,390,688
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		1,166,390,688

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		539,290,531
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	20,134,987	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	91,247,510	111,382,497
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		22,024
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	117,132,708	
	5.2 Totals, Part 3, Column 9	(15,851,609)	101,281,099
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		94,927,981
8.	Deduct amortization of premium and depreciation		19,026
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	107,172	
	10.2 Totals, Part 3, Column 11		107,172
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		656,921,970
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		656,921,970

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		7,464,280,561
2.	Cost of bonds and stocks acquired, Part 3, Column 7		9,681,101,839
3.	Accrual of discount		7,003,202
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	245	
	4.2. Part 2, Section 1, Column 15	1,804,341	
	4.3. Part 2, Section 2, Column 13	151,283,513	
	4.4. Part 4, Column 11	3	153,088,102
5.	Total gain (loss) on disposals, Part 4, Column 19		153,734,641
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		3,034,584,190
7.	Deduct amortization of premium		36,043,328
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	(4,125,850)	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		(4,125,850)
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	218,401	218,401
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		16,134,991
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		14,400,371,567
12.	Deduct total nonadmitted amounts		12,323,817
13.	Statement value at end of current period (Line 11 minus Line 12)		14,388,047,750

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	651,747,603	748,185,231	654,900,644	659,013,715
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	232,501,659	246,312,534	232,538,543	213,724,988
	4.	Totals	884,249,262	994,497,765	887,439,187	872,738,703
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	65,484,303	68,156,125	65,808,486	51,485,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	69,293,522	74,495,360	69,293,465	60,155,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	1,149,507,440	1,213,997,106	1,158,012,682	955,845,540
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	9,080,370,764	9,712,416,506	9,152,117,584	8,493,261,465
	9.	Canada	209,443,168	219,211,361	210,086,999	186,923,000
	10.	Other Countries	2,038,262,001	2,071,809,146	2,040,861,384	1,860,036,923
	11.	Totals	11,328,075,933	12,003,437,013	11,403,065,967	10,540,221,388
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	13,496,610,460	14,354,583,368	13,583,619,787	12,480,445,631
PREFERRED STOCKS	14.	United States	55,596,475	55,596,475	53,794,982	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	55,596,475	55,596,475	53,794,982	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	55,596,475	55,596,475	53,794,982	
COMMON STOCKS	20.	United States	12,647,204	12,647,204	12,647,207	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	418	418		
	23.	Totals	12,647,622	12,647,622	12,647,207	
Parent, Subsidiaries and Affiliates	24.	Totals	835,517,009	835,517,009	59,444,642	
	25.	Total Common Stocks	848,164,631	848,164,631	72,091,849	
	26.	Total Stocks	903,761,106	903,761,106	125,886,831	
	27.	Total Bonds and Stocks	14,400,371,566	15,258,344,474	13,709,506,618	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 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												
1.1 NAIC 1	105,145,074	20,640,838	12,759,413	23,013,226	590,188,052	XXX	751,746,603	5.3	677,601,115	9.7	732,130,357	19,616,246
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	105,145,074	20,640,838	12,759,413	23,013,226	590,188,052	XXX	751,746,603	5.3	677,601,115	9.7	732,130,357	19,616,246
2. All Other Governments												
2.1 NAIC 1	10,882,713	35,809,319	19,839,937	8,633,838	16,597,388	XXX	91,763,195	0.7	63,661,769	0.9	48,651,959	43,111,236
2.2 NAIC 2	5,999,605	37,312,674	49,381,924	17,603,577	45,780,742	XXX	156,078,522	1.1	52,462,267	0.7	120,841,963	35,236,559
2.3 NAIC 3						XXX			4,332,432	0.1		
2.4 NAIC 4						XXX			3,916,081	0.1		
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	16,882,318	73,121,993	69,221,861	26,237,415	62,378,130	XXX	247,841,717	1.8	124,372,549	1.8	169,493,923	78,347,794
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	1,786,189	2,244,918	34,755,142	28,178,178	306,066	XXX	67,270,493	0.5	14,431,911	0.2	67,270,493	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	1,786,189	2,244,918	34,755,142	28,178,178	306,066	XXX	67,270,493	0.5	14,431,911	0.2	67,270,493	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	430,719	2,842,438	14,679,484	30,415,428	20,734,995	XXX	69,103,064	0.5	21,270,000	0.3	69,103,064	
4.2 NAIC 2				190,460		XXX	190,460	0.0			190,460	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	430,719	2,842,438	14,679,484	30,605,888	20,734,995	XXX	69,293,524	0.5	21,270,000	0.3	69,293,524	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	93,836,245	169,844,504	229,712,023	384,895,454	206,331,217	XXX	1,084,619,442	7.7	470,871,196	6.7	1,072,860,746	11,758,696
5.2 NAIC 2	40,869	6,845,532	7,958,280	19,087,144	39,955,979	XXX	73,887,804	0.5	10,013,927	0.1	73,887,804	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	93,877,114	176,690,036	237,670,303	403,982,598	246,287,195	XXX	1,158,507,246	8.2	480,885,123	6.9	1,146,748,550	11,758,696

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	575,392,640	2,048,148,459	1,955,481,874	922,912,323	754,280,865	XXX	6,256,216,161	44.4	3,435,858,425	49.1	4,276,383,437	1,979,832,725
6.2 NAIC 2	323,478,170	1,214,917,824	1,776,331,013	698,877,882	929,837,691	XXX	4,943,442,579	35.1	1,888,257,402	27.0	3,637,738,115	1,305,704,464
6.3 NAIC 3	63,401,042	70,585,361	77,193,961	11,491,963	16,004,489	XXX	238,676,816	1.7	220,651,793	3.2	143,694,924	94,981,893
6.4 NAIC 4		2,398,249	9,488,028			XXX	11,886,277	0.1	33,941,967	0.5	1,922,898	9,963,379
6.5 NAIC 5	24,247,229	16,814,360				XXX	41,061,589	0.3	44,876,499	0.6		41,061,589
6.6 NAIC 6	56	1				XXX	57	0.0	63	0.0		57
6.7 Totals	986,519,137	3,352,864,254	3,818,494,877	1,633,282,168	1,700,123,045	XXX	11,491,283,481	81.6	5,623,586,149	80.4	8,059,739,373	3,431,544,108
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2			62,411,727		34,391,659	XXX	96,803,386	0.7	47,117,876	0.7	50,787,341	46,016,045
7.3 NAIC 3					22,991,869	XXX	22,991,869	0.2	390,060	0.0	22,991,869	
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals			62,411,727		57,383,528	XXX	119,795,255	0.9	47,507,936	0.7	73,779,210	46,016,045
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	31,127,736	31,127,736	0.2			31,127,736	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	8,245,409	8,245,409	0.1			8,245,409	
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX	39,373,145	39,373,145	0.3			39,373,145	
10. Unaffiliated Bank Loans												
10.1 NAIC 1	14,035,000	118,844,030				XXX	132,879,030	0.9				132,879,030
10.2 NAIC 2						XXX			525,376	0.0		
10.3 NAIC 3						XXX			4,121,586	0.1		
10.4 NAIC 4		925,198				XXX	925,198	0.0	1,627,390	0.0		925,198
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX			91,123	0.0		
10.7 Totals	14,035,000	119,769,228				XXX	133,804,228	1.0	6,365,475	0.1		133,804,228

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 801,508,579	2,398,374,506	2,267,227,874	1,398,048,446	1,588,438,583		8,453,597,988	60.0	XXX	XXX	6,266,400,056	2,187,197,932
11.2 NAIC 2	(d) 329,518,644	1,259,076,030	1,896,082,944	735,759,063	1,049,966,070	31,127,736	5,301,530,487	37.7	XXX	XXX	3,914,573,419	1,386,957,068
11.3 NAIC 3	(d) 63,401,042	70,585,361	77,193,961	11,491,963	38,996,357	8,245,409	269,914,094	1.9	XXX	XXX	174,932,201	94,981,893
11.4 NAIC 4	(d)	3,323,447	9,488,028				12,811,475	0.1	XXX	XXX	1,922,898	10,888,577
11.5 NAIC 5	(d) 24,247,229	16,814,360					(c) 41,061,589	0.3	XXX	XXX		41,061,589
11.6 NAIC 6	(d) 56	1					(c) 57	0.0	XXX	XXX		57
11.7 Totals	1,218,675,551	3,748,173,705	4,249,992,808	2,145,299,472	2,677,401,011	39,373,145	(b) 14,078,915,691	100.0	XXX	XXX	10,357,828,574	3,721,087,116
11.8 Line 11.7 as a % of Col. 7	8.7	26.6	30.2	15.2	19.0	0.3	100.0	XXX	XXX	XXX	73.6	26.4
12. Total Bonds Prior Year												
12.1 NAIC 1	656,344,738	1,375,105,390	537,724,306	785,309,246	1,329,210,736		XXX	XXX	4,683,694,416	66.9	2,582,492,360	2,101,202,056
12.2 NAIC 2	214,012,696	465,100,024	451,104,866	374,095,356	494,063,906		XXX	XXX	1,998,376,848	28.6	972,411,492	1,025,965,356
12.3 NAIC 3	20,777,084	64,047,250	119,449,858	19,243,996	5,977,685		XXX	XXX	229,495,872	3.3	118,038,561	111,457,311
12.4 NAIC 4		11,839,429	27,385,909	260,099			XXX	XXX	39,485,437	0.6	10,738,959	28,746,479
12.5 NAIC 5	8,693,525	36,182,974					XXX	XXX	(c) 44,876,499	0.6		44,876,499
12.6 NAIC 6	61	91,125					XXX	XXX	(c) 91,186	0.0		91,186
12.7 Totals	899,828,103	1,952,366,192	1,135,664,939	1,178,908,697	1,829,252,326		XXX	XXX	(b) 6,996,020,257	100.0	3,683,681,371	3,312,338,886
12.8 Line 12.7 as a % of Col. 9	12.9	27.9	16.2	16.9	26.1		XXX	XXX	100.0	XXX	52.7	47.3
13. Total Publicly Traded Bonds												
13.1 NAIC 1	577,135,815	1,413,259,766	1,715,225,664	1,116,980,904	1,443,797,905		6,266,400,055	44.5	2,582,492,360	36.9	6,266,400,055	XXX
13.2 NAIC 2	168,959,959	724,765,987	1,494,798,611	564,325,040	930,596,089	31,127,736	3,914,573,422	27.8	972,411,492	13.9	3,914,573,422	XXX
13.3 NAIC 3	24,725,131	33,758,994	63,551,215	10,304,463	34,346,989	8,245,409	174,932,201	1.2	118,038,561	1.7	174,932,201	XXX
13.4 NAIC 4		1,922,898					1,922,898	0.0	10,738,959	0.2	1,922,898	XXX
13.5 NAIC 5												XXX
13.6 NAIC 6												XXX
13.7 Totals	770,820,906	2,173,707,646	3,273,575,491	1,691,610,407	2,408,740,983	39,373,145	10,357,828,576	73.6	3,683,681,371	52.7	10,357,828,576	XXX
13.8 Line 13.7 as a % of Col. 7	7.4	21.0	31.6	16.3	23.3	0.4	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	5.5	15.4	23.3	12.0	17.1	0.3	73.6	XXX	XXX	XXX	73.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	224,372,764	985,114,740	552,002,209	281,067,542	144,640,678		2,187,197,933	15.5	2,101,202,056	30.0	XXX	2,187,197,933
14.2 NAIC 2	160,558,685	534,310,043	401,284,333	171,434,023	119,369,981		1,386,957,065	9.9	1,025,965,356	14.7	XXX	1,386,957,065
14.3 NAIC 3	38,675,911	36,826,367	13,642,746	1,187,500	4,649,369		94,981,893	0.7	111,457,311	1.6	XXX	94,981,893
14.4 NAIC 4		1,400,549	9,488,028				10,888,577	0.1	28,746,479	0.4	XXX	10,888,577
14.5 NAIC 5	24,247,229	16,814,360					41,061,589	0.3	44,876,499	0.6	XXX	41,061,589
14.6 NAIC 6	56	1					57	0.0	91,186	0.0	XXX	57
14.7 Totals	447,854,645	1,574,466,059	976,417,317	453,689,065	268,660,028		3,721,087,114	26.4	3,312,338,886	47.3	XXX	3,721,087,114
14.8 Line 14.7 as a % of Col. 7	12.0	42.3	26.2	12.2	7.2		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	3.2	11.2	6.9	3.2	1.9		26.4	XXX	XXX	XXX	XXX	26.4

(a) Includes $ 1,497,544,872 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 36,039,205 current year of bonds with Z designations and $ 23,701,806 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ current year, $ prior year of bonds with 5GI designations and $ current year, $ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (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.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 292,327,668 ; NAIC 2 $ 265,360,588 ; NAIC 3 $ 24,616,969 ; NAIC 4 $; NAIC 5 $; NAIC 6 $

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	99,999,000	8,991,434	9,834,014	21,707,201	590,094,702	XXX	730,626,350	5.2	641,166,182	9.2	711,010,104	19,616,246
1.02 Residential Mortgage-Backed Securities	3,337,586	3,224,486	1,502,799	594,912	5,118	XXX	8,664,900	0.1	3,977,554	0.1	8,664,900	
1.03 Commercial Mortgage-Backed Securities	1,808,488	8,424,918	1,422,601	711,113	88,233	XXX	12,455,353	0.1	24,571,423	0.4	12,455,353	
1.04 Other Loan-Backed and Structured Securities						XXX			7,885,956	0.1		
1.05 Totals	105,145,074	20,640,838	12,759,413	23,013,226	590,188,052	XXX	751,746,603	5.3	677,601,115	9.7	732,130,357	19,616,246
2. All Other Governments												
2.01 Issuer Obligations	16,882,318	73,121,993	69,221,860	26,237,415	62,378,130	XXX	247,841,716	1.8	124,372,549	1.8	169,493,923	78,347,793
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	16,882,318	73,121,993	69,221,860	26,237,415	62,378,130	XXX	247,841,716	1.8	124,372,549	1.8	169,493,923	78,347,793
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	1,786,189	2,244,918	34,755,142	28,178,178	306,066	XXX	67,270,493	0.5	14,431,911	0.2	67,270,493	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	1,786,189	2,244,918	34,755,142	28,178,178	306,066	XXX	67,270,493	0.5	14,431,911	0.2	67,270,493	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	430,719	2,842,438	14,679,484	30,605,888	20,734,995	XXX	69,293,524	0.5	21,270,000	0.3	69,293,524	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	430,719	2,842,438	14,679,484	30,605,888	20,734,995	XXX	69,293,524	0.5	21,270,000	0.3	69,293,524	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	2,615,907	57,992,656	205,363,481	393,183,300	243,520,948	XXX	902,676,293	6.4	345,243,482	4.9	890,917,597	11,758,696
5.02 Residential Mortgage-Backed Securities	85,908,202	97,864,945	21,541,241	10,238,055	2,681,251	XXX	218,233,694	1.6	92,374,814	1.3	218,233,694	
5.03 Commercial Mortgage-Backed Securities	5,353,005	20,832,435	10,765,580	561,243	84,996	XXX	37,597,259	0.3	43,266,827	0.6	37,597,259	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	93,877,114	176,690,036	237,670,303	403,982,598	246,287,195	XXX	1,158,507,246	8.2	480,885,123	6.9	1,146,748,550	11,758,696
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	527,429,529	1,734,405,612	3,205,250,807	1,568,319,563	1,677,204,211	XXX	8,712,609,722	61.9	3,305,149,492	47.2	6,634,267,927	2,078,341,795
6.02 Residential Mortgage-Backed Securities	78,073,817	120,741,029	36,455,285	7,898,645	1,790,451	XXX	244,959,227	1.7	295,155,617	4.2	44,510,773	200,448,455
6.03 Commercial Mortgage-Backed Securities	233,404,795	954,344,965	473,121,880	20,992,171	48,190	XXX	1,681,912,002	11.9	498,165,862	7.1	1,369,708,020	312,203,982
6.04 Other Loan-Backed and Structured Securities	147,610,995	543,372,647	103,666,906	36,071,790	21,080,192	XXX	851,802,530	6.1	1,525,115,178	21.8	11,252,655	840,549,875
6.05 Totals	986,519,137	3,352,864,253	3,818,494,878	1,633,282,169	1,700,123,044	XXX	11,491,283,481	81.6	5,623,586,149	80.4	8,059,739,374	3,431,544,107
7. Hybrid Securities												
7.01 Issuer Obligations			34,079,025		57,383,528	XXX	91,462,552	0.6	3,816,848	0.1	57,070,893	34,391,659
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities			28,332,703			XXX	28,332,703	0.2	43,691,088	0.6	16,708,316	11,624,386
7.05 Totals			62,411,727		57,383,528	XXX	119,795,255	0.9	47,507,936	0.7	73,779,210	46,016,045
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	39,373,145	39,373,145	0.3			39,373,145	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	14,035,000	119,769,228				XXX	133,804,228	1.0	6,365,475	0.1		133,804,228
10.03 Totals	14,035,000	119,769,228				XXX	133,804,228	1.0	6,365,475	0.1		133,804,228
11. Total Bonds Current Year												
11.01 Issuer Obligations	649,143,662	1,879,599,051	3,573,183,813	2,068,231,543	2,651,622,579	XXX	10,821,780,649	76.9	XXX	XXX	8,599,324,460	2,222,456,189
11.02 Residential Mortgage-Backed Securities	167,319,605	221,830,460	59,499,325	18,731,612	4,476,820	XXX	471,857,821	3.4	XXX	XXX	271,409,367	200,448,455
11.03 Commercial Mortgage-Backed Securities	240,566,289	983,602,318	485,310,061	22,264,527	221,419	XXX	1,731,964,614	12.3	XXX	XXX	1,419,760,632	312,203,982
11.04 Other Loan-Backed and Structured Securities	147,610,995	543,372,647	131,999,608	36,071,790	21,080,192	XXX	880,135,233	6.3	XXX	XXX	27,960,971	852,174,262
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	39,373,145	39,373,145	0.3	XXX	XXX	39,373,145	
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans	14,035,000	119,769,228				XXX	133,804,228	1.0	XXX	XXX		133,804,228
11.08 Totals	1,218,675,551	3,748,173,704	4,249,992,808	2,145,299,473	2,677,401,010	39,373,145	14,078,915,690	100.0	XXX	XXX	10,357,828,575	3,721,087,114
11.09 Line 11.08 as a % of Col. 7	8.7	26.6	30.2	15.2	19.0	0.3	100.0	XXX	XXX	XXX	73.6	26.4
12. Total Bonds Prior Year												
12.01 Issuer Obligations	336,175,001	548,769,920	676,033,744	1,098,230,178	1,796,241,621	XXX	XXX	XXX	4,455,450,463	63.7	3,007,670,440	1,447,780,024
12.02 Residential Mortgage-Backed Securities	96,501,694	195,390,622	74,362,379	21,553,950	3,699,340	XXX	XXX	XXX	391,507,985	5.6	217,966,136	173,541,849
12.03 Commercial Mortgage-Backed Securities	35,537,647	239,443,883	270,192,605	20,525,071	304,907	XXX	XXX	XXX	566,004,113	8.1	360,035,808	205,968,305
12.04 Other Loan-Backed and Structured Securities	431,613,762	965,335,211	112,137,292	38,599,498	29,006,458	XXX	XXX	XXX	1,576,692,221	22.5	98,008,988	1,478,683,233
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans		3,426,556	2,938,919			XXX	XXX	XXX	6,365,475	0.1		6,365,475
12.08 Totals	899,828,103	1,952,366,192	1,135,664,939	1,178,908,697	1,829,252,326		XXX	XXX	6,996,020,257	100.0	3,683,681,371	3,312,338,886
12.09 Line 12.08 as a % of Col. 9	12.9	27.9	16.2	16.9	26.1		XXX	XXX	100.0	XXX	52.7	47.3
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	432,187,730	1,293,693,131	2,800,128,626	1,676,455,439	2,396,859,535	XXX	8,599,324,461	61.1	3,007,670,440	43.0	8,599,324,461	XXX
13.02 Residential Mortgage-Backed Securities	113,047,440	117,820,582	26,982,661	10,872,315	2,686,369	XXX	271,409,367	1.9	217,966,136	3.1	271,409,367	XXX
13.03 Commercial Mortgage-Backed Securities	225,585,732	762,193,933	429,755,888	2,003,660	221,419	XXX	1,419,760,632	10.1	360,035,808	5.1	1,419,760,632	XXX
13.04 Other Loan-Backed and Structured Securities			16,708,316	2,278,994	8,973,661	XXX	27,960,971	0.2	98,008,988	1.4	27,960,971	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	39,373,145	39,373,145	0.3			39,373,145	XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans						XXX						XXX
13.08 Totals	770,820,903	2,173,707,646	3,273,575,492	1,691,610,408	2,408,740,984	39,373,145	10,357,828,576	73.6	3,683,681,371	52.7	10,357,828,576	XXX
13.09 Line 13.08 as a % of Col. 7	7.4	21.0	31.6	16.3	23.3	0.4	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	5.5	15.4	23.3	12.0	17.1	0.3	73.6	XXX	XXX	XXX	73.6	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	216,955,932	585,905,921	773,055,187	391,776,104	254,763,044	XXX	2,222,456,188	15.8	1,447,780,024	20.7	XXX	2,222,456,188
14.02 Residential Mortgage-Backed Securities	54,272,164	104,009,878	32,516,664	7,859,297	1,790,451	XXX	200,448,455	1.4	173,541,849	2.5	XXX	200,448,455
14.03 Commercial Mortgage-Backed Securities	14,980,557	221,408,385	55,554,173	20,260,867		XXX	312,203,982	2.2	205,968,305	2.9	XXX	312,203,982
14.04 Other Loan-Backed and Structured Securities	147,610,995	543,372,647	115,291,292	33,792,797	12,106,531	XXX	852,174,262	6.1	1,478,683,233	21.1	XXX	852,174,262
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans	14,035,000	119,769,228				XXX	133,804,228	1.0	6,365,475	0.1	XXX	133,804,228
14.08 Totals	447,854,648	1,574,466,058	976,417,316	453,689,065	268,660,026		3,721,087,113	26.4	3,312,338,886	47.3	XXX	3,721,087,113
14.09 Line 14.08 as a % of Col. 7	12.0	42.3	26.2	12.2	7.2		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	3.2	11.2	6.9	3.2	1.9		26.4	XXX	XXX	XXX	XXX	26.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	202,820,146	202,820,146			
2. Cost of short-term investments acquired	591,188,323	591,188,323			
3. Accrual of discount	74,103	74,103			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(14,959)	(14,959)			
6. Deduct consideration received on disposals	384,361,320	384,361,320			
7. Deduct amortization of premium	303,169	303,169			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	409,403,124	409,403,124			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	409,403,124	409,403,124			

(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)			(88,495,641)
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	198,914,076		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(84,173,828)		114,740,248
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	(136,213,232)		
	3.2 Section 2, Column 19	72,468,772		(63,744,460)
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			(131,676,360)
6.	Considerations received/(paid) on terminations, Section 2, Column 15			(329,956,468)
7.	Amortization:			
	7.1 Section 1, Column 19			
	7.2 Section 2, Column 21	146,446		146,446
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23			
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18	4,125,850		
	9.2 Section 2, Column 20	1,927,533		6,053,383
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			166,980,084
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			166,980,084

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			620,400
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			3,129,600
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges			
	3.11 Section 1, Column 15, current year minus			
	3.12 Section 1, Column 15, prior year			
	Change in variation margin on open contracts - All other			
	3.13 Section 1, Column 18, current year minus	(1,202,988)		
	3.14 Section 1, Column 18, prior year		(1,202,988)	(1,202,988)
3.2	Add:			
	Change in adjustment to basis of hedged item			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year			
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus	(1,202,988)		
	3.24 Section 1, Column 19, prior year plus			
	3.25 SSAP No. 108 Adjustments		(1,202,988)	(1,202,988)
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			(1,447,330)
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)			
	4.22 Amount recognized (Section 2, Column 16)	(1,447,330)		
	4.23 SSAP No. 108 Adjustments		(1,447,330)	
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			3,750,000
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			3,750,000

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A	16,688,140	16,688,140	19,384,534	01/25/2021	01/27/2041	SWP: 1.49%(3ML) 01/27/41		(754,864)	442331-3K-8	HOUSTON TEX	1.D FE	16,688,140	20,139,398
91278*BC7	BOND WITH INTEREST RATE SWAP	1.A	128,311,860	125,630,742	163,883,302	01/25/2021	01/27/2041	SWP: 1.49%(3ML) 01/27/41		(5,804,000)	912810-RD-2	TREASURY BOND	1.A	125,630,742	169,687,302
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	1,063,780	1,070,402	1,111,775	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		49,469	00178U-AC-3	AMSR_20-SFR2	1.E FE	1,070,402	1,062,306
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	6,107,946	5,851,625	7,287,201	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		284,038	31396V-NH-7	FNMA_07-26	1.A	5,851,625	7,003,163
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	2,042,725	2,042,523	2,215,607	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		94,993	38218G-AA-0	GOODG_18-1	1.A FE	2,042,523	2,120,614
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	5,786,112	2,433,505	6,036,055	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		269,072	594918-CD-4	MICROSOFT CORPORATION	1.A FE	2,433,505	5,766,983
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	3,551,409	3,551,409	3,742,177	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		165,152	69376B-AA-4	PACEF_20-1A	1.A FE	3,551,409	3,577,026
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	2,808,379	2,580,722	3,647,209	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		130,598	747525-AV-5	QUALCOMM INCORPORATED	1.F FE	2,580,722	3,516,610
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	17,488,543	17,591,243	22,314,614	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		813,271	912810-SF-6	TREASURY BOND	1.A	17,591,243	21,501,342
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	514,870	503,644	652,365	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		23,943	912810-SA-7	TREASURY BOND	1.A	503,644	628,422
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	24,679,696	26,020,887	33,438,548	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		1,147,682	912810-SE-9	TREASURY BOND	1.A	26,020,887	32,290,865
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	3,233,891	3,704,165	3,435,185	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		150,386	912810-SL-3	TREASURY BOND	1.A	3,704,165	3,284,799
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	29,762,361	29,762,361	36,133,533	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		1,384,042	90280*-AA-0	UFI JCGS KWAJALEIN FEDERAL REC.	1.D	29,762,361	34,749,491
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	1,939,058	1,959,728	2,087,652	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		90,172	94989E-AK-3	WFCM_15-LC20	1.A	1,959,728	1,997,480
91283#DN0	BOND WITH INTEREST RATE SWAP	1.C	1,021,229	1,036,275	1,090,094	06/06/2019	06/10/2029	SWP: 2.14%(3ML) 06/10/29		47,490	95000F-AY-2	WFCM_16-C35	1.A	1,036,275	1,042,604
91283#HD8	BOND WITH INTEREST RATE SWAP	1.F	19,360,000	19,931,305	31,724,340	06/04/2020	06/08/2050	SWP: 1.13%(3ML) 06/08/50		(2,681,903)	760719-BH-6	HSBC USA INC	1.G FE	19,931,305	34,406,244
91283#HD8	BOND WITH INTEREST RATE SWAP	1.F	90,640,000	86,496,638	66,842,282	06/04/2020	06/08/2050	SWP: 1.13%(3ML) 06/08/50		(12,556,182)	912810-SP-4	TREASURY BOND	1.A	86,496,638	79,398,465
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C	6,719,600	7,315,567	10,850,498	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		2,167,478	00287Y-BD-0	ABBVIE INC	2.B FE	7,315,567	8,683,020
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C	16,163,738	11,872,087	20,610,277	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		5,213,784	20030N-DT-5	COMCAST CORPORATION	1.G FE	11,872,087	15,396,493
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C	2,325,825	2,418,246	3,742,763	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		750,219	126408-HN-6	CSX CORP	2.A FE	2,418,246	2,992,543
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C	3,087,628	3,087,536	4,112,348	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		995,947	269330-AA-4	E3_19-1	1.A FE	3,087,536	3,116,401
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C	1,983,646	2,018,177	2,744,609	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		639,846	50190D-AJ-5	LCCM_17-LC26	1.A	2,018,177	2,104,763
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C	12,804,037	12,804,037	17,112,717	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		4,130,077	629682-AA-3	NADG_19-1	1.F FE	12,804,037	12,982,640
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C	3,517,148	3,516,464	4,737,214	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		1,134,493	86212X-AA-8	STR_19-1	1.A FE	3,516,464	3,602,720
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C	15,772,959	15,821,284	21,562,212	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		5,087,734	89172U-AD-0	TPMT_16-4	1.A	15,821,284	16,474,478
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C	19,501,178	19,642,046	26,498,893	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		6,290,310	89173H-AC-0	TPMT_17-2	1.A	19,642,046	20,208,583
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C	942,232	947,765	1,462,356	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		303,927	912810-SF-6	TREASURY BOND	1.A	947,765	1,158,430
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C	694,276	797,639	929,151	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		223,946	912810-SL-3	TREASURY BOND	1.A	797,639	705,205
91278*AY0	BOND WITH INTEREST RATE SWAP	1.C	1,487,734	1,503,593	2,012,443	09/21/2018	09/25/2048	SWP: 3.19%(3ML) 09/25/48		479,884	94989E-AK-3	WFCM_15-LC20	1.A	1,503,593	1,532,558
9999999999 - Totals				428,599,758	521,401,956	XXX	XXX	XXX		10,271,006	XXX	XXX	XXX	428,599,758	511,130,950

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	3	294,277,550	4	436,501,751	4	436,516,854	4	432,139,182	3	294,277,550
2. Add: Opened or Acquired Transactions	1	142,248,741							1	142,248,741
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	183,119	XXX	139,068	XXX	47,924	XXX	48,160	XXX	418,271
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	207,659	XXX	123,965	XXX	4,425,596	XXX	3,587,584	XXX	8,344,804
7. Ending Inventory	4	436,501,751	4	436,516,854	4	432,139,182	4	428,599,758	4	428,599,758

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	166,980,082	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	3,750,000	
3.	Total (Line 1 plus Line 2)		170,730,082
4.	Part D, Section 1, Column 6	268,552,883	
5.	Part D, Section 1, Column 7	(97,822,801)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	182,109,576	
8.	Part B, Section 1, Column 13	403,000	
9.	Total (Line 7 plus Line 8)		182,512,576
10.	Part D, Section 1, Column 9	280,062,753	
11.	Part D, Section 1, Column 10	(97,550,177)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	47,430,051	
14.	Part B, Section 1, Column 20	3,565,000	
15.	Part D, Section 1, Column 12	50,995,051	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	253,521,205	66,995,609	186,525,596	
2. Cost of cash equivalents acquired	9,401,046,179	4,782,076,927	4,618,969,252	
3. Accrual of discount	223,675	223,675		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	(8,829)	531	(9,360)	
6. Deduct consideration received on disposals	9,129,638,065	4,676,391,816	4,453,246,249	
7. Deduct amortization of premium	2,824	2,824		
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	525,141,341	172,902,102	352,239,239	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	525,141,341	172,902,102	352,239,239	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity																
21 Church Street		Rockville	MD	01/30/2019	01/30/2019	14,500,000		10,500,000	9,756,409	371,795	3,256,410		(3,628,205)		(49,036)	
0499999. Properties held for the production of income						14,500,000		10,500,000	9,756,409	371,795	3,256,410		(3,628,205)		(49,036)	
0699999 - Totals						14,500,000		10,500,000	9,756,409	371,795	3,256,410		(3,628,205)		(49,036)	

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
BHM1WQ0W3		MARICOPA	AZ		12/12/2019	2.500	8,557,953						22,925,134	08/30/2017
BHM2B4N40		UNITED STATES	US		11/17/2021	2.750	4,407,958						6,166,293	07/30/2021
0399999. Mortgages in good standing - Residential mortgages-all other							12,965,910						29,091,427	XXX
B0A0FLYC2		SEATTLE	WA		02/24/2004	5.590	3,562,847						34,400,047	12/17/2021
BHM01GJ76		ONTARIO	CA		11/18/2015	3.530	573,830						2,435,943	04/13/2021
BHM01GJ84		ONTARIO	CA		11/18/2015	3.530	594,429						2,715,356	04/13/2021
BHM01JC69		NEW YORK	NY		05/10/2019	5.510	5,376,073		(69,169)				28,030,746	05/11/2021
BHM02T4T5		SIMI VALLEY	CA		09/05/2007	5.980	12,284,653						25,950,002	07/08/2021
BHM03Z7L4		MULTI-CITY	US		06/24/2014	3.960	1,180,739		2,769				3,984,326	05/11/2021
BHM0JEHH2		MULTI-CITY	US		04/14/2011	4.900	820,816						2,442,295	06/09/2021
BHM0JEHZ2		MULTI-CITY	US		04/14/2011	4.900	3,543,464						11,295,026	12/20/2021
BHM0JEJP2		SANTA BARBARA	CA		04/14/2011	4.900	3,012,396						8,291,644	06/17/2021
BHM0JMWJ3		STAMFORD	CT		03/18/2011	6.030	9,209,308						15,315,789	09/29/2021
BHM0K4486		BALTIMORE	MD		04/15/2020	5.480	27,179,872		23,785				50,979,019	07/01/2021
BHM0K4494		BALTIMORE	MD		03/28/2019	4.250	25,225,357						50,137,853	07/01/2021
BHM0L66Z8		MULTI-CITY	US		04/11/2012	4.500	3,064,045		21,824				8,221,497	07/28/2021
BHM0L6753		MULTI-CITY	US		05/10/2019	4.500	6,428,870		(26,225)				18,295,123	12/16/2021
BHM0L88N5		GLEN BURNIE	MD		11/30/2011	5.000	1,663,301						3,742,573	10/07/2021
BHM0LC8T7		SAN BRUNO	CA		01/08/2020	4.770	13,546,303						39,438,404	10/13/2021
BHM0LKG86		ENCINITAS	CA		02/16/2012	4.020	18,199,792						44,979,073	09/29/2021
BHM0LZHT6		CARLSBAD	CA		04/03/2012	4.080	3,126,638						12,548,060	12/16/2021
BHM0M26W3		WASHINGTON	DC		09/21/2017	3.640	5,769,000						8,585,077	06/17/2021
BHM0M2AN8		CHICAGO	IL		04/24/2012	4.040	13,705,823						19,219,141	04/13/2021
BHM0M3UB0		BELLEVUE	WA		07/17/2012	3.340	2,248,550						85,398,785	12/16/2021
BHM0M67U7		MULTI-CITY	US		05/07/2015	3.550	27,034,948						87,953,712	06/01/2021
BHM0MG4H7		MULTI-CITY	TX		04/28/2015	3.880	3,000,000						8,417,508	12/01/2021
BHM0MH1N5		WASHINGTON	DC		06/28/2012	4.220	8,082,184						12,903,231	07/19/2021
BHM0MN8Z8		MULTI-CITY	US		05/10/2019	4.300	1,839,067		(8,728)				5,514,228	05/27/2021
BHM0SMD47		FALLS CHURCH	VA		04/28/2015	4.200	1,663,845						3,428,573	12/16/2021
BHM0T2SQ5		BOSTON	MA		04/28/2015	3.650	890,011						2,000,003	10/07/2021
BHM0U02F9		BOSTON	MA		04/28/2015	3.970	2,242,342						4,793,758	12/16/2021
BHM0UBFX2		NEW YORK	NY		08/07/2013	3.510	5,611,191						9,082,199	12/03/2021
BHM0UC982		NEWPORT BEACH	CA		09/19/2013	4.060	4,173,429						13,492,881	12/16/2021
BHM0UP068		BOSTON	MA		09/13/2013	4.500	5,508,669						11,700,011	06/17/2021
BHM0V2CJ5		DALLAS	TX		10/03/2013	4.720	6,522,476						11,511,789	07/19/2021
BHM0XQNM1		TIMONIUM	MD		01/15/2014	5.140	17,705,364						29,600,009	12/01/2021
BHM13T3U0		CHARLESTON	SC		05/10/2019	3.940	5,800,081		(1,000)				11,865,135	06/17/2021
BHM15T4C7		LAUREL	MD		05/10/2019	4.170	5,639,996		7,857				12,017,148	05/27/2021
BHM15X6S1		GLEN MILLS	PA		05/10/2019	3.890	7,552,427		14,685				12,117,910	06/09/2021
BHM1947Z4		FAIRFAX	VA		03/31/2015	3.500	3,000,000						4,336,877	07/08/2021
BHM195YY4		FORT MILL	SC		04/03/2015	3.780	19,750,000						43,100,062	12/01/2021
BHM197Y38		NORTH BETHESDA	MD		04/10/2015	3.490	7,000,000						16,530,136	12/17/2021
BHM19G5H9		MULTI-CITY	NJ		05/26/2015	3.610	2,300,000						6,315,159	12/16/2021
BHM1AKCX5		WESTMINSTER	MD		08/27/2015	4.000	4,685,535						9,464,141	08/17/2021
BHM1D68D2		PALO ALTO	CA		11/05/2015	3.720	878,458						1,934,439	03/17/2021
BHM1D68L4		PALO ALTO	CA		11/05/2015	3.720	981,517						1,953,490	03/17/2021
BHM1DBX43		ONTARIO	CA		11/18/2015	3.530	1,056,436						3,976,933	04/13/2021
BHM1DGLR4		BOSTON	MA		10/30/2015	3.600	2,400,000						5,245,099	03/17/2021
BHM1E2204		CHICAGO SUBMARKETS	IL		12/08/2015	4.000	3,935,537						8,807,485	05/11/2021
BHM1J09R7		SAN DIEGO	CA		03/23/2016	3.850	1,350,000						2,066,483	06/17/2021
BHM1J0ZN7		SAN ANTONIO	TX		03/01/2016	3.960	3,133,804						4,998,938	04/13/2021
BHM1K1AN0		MULTI-CITY	MD		12/22/2016	3.670	48,426,372						75,591,324	12/01/2021
BHM1K89H0		CARROLLTON	TX		02/16/2017	4.200	8,896,602						24,391,560	12/17/2021
BHM1K91U7		OAKLAND	CA		09/29/2016	3.050	4,700,000						8,042,038	12/16/2021
BHM1KBXM5		BALTIMORE	MD		11/22/2016	3.810	10,500,000						21,350,012	12/01/2021
BHM1KFJV2		SECACUS	NJ		11/01/2016	3.390	35,193,450						76,988,510	07/08/2021
BHM1LLN27		LOGAN TOWNSHIP	NJ		12/01/2016	3.410	6,106,689						11,850,010	04/28/2021
BHM1MK122		CHARLESTON	SC		01/20/2017	4.220	31,181,638						64,919,412	12/08/2021
BHM1NWMJ5		MULTI-CITY	CA		04/26/2017	4.370	57,000,000						121,355,089	10/13/2021
BHM1QNTR7	C	PHOENIX	AZ		06/09/2017	3.840	14,708,647		7,147				35,434,498	05/01/2021
BHM1R1JQ7	C	IRVING	TX		07/11/2017	3.810	24,400,000						58,000,090	12/16/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
BHM1R8X11		JERICHO	NY		08/31/2017	4.010	43,782,378		26,213				87,528,520	06/01/2021
BHM1RM396		JUPITER	FL		03/19/2021	2.800	15,960,000						24,668,002	07/08/2021
BHM1T6GL8	C	SANTA CLARA	CA		03/01/2018	3.990	47,000,000						93,500,148	12/17/2021
BHM1TLYF8		ARLINGTON	TX		06/28/2018	4.360	29,323,230		31,230				49,227,886	07/01/2021
BHM1U1PQ6		DALLAS	TX		06/28/2018	4.410	15,486,671						25,142,863	05/11/2021
BHM1U3X67		MULI-CITY	CA		03/23/2018	1.900	3,868,126		2,689				11,840,681	04/28/2021
BHM1V4CS9		LOUISVILLE	KY		06/14/2018	4.280	5,000,000						10,533,345	04/13/2021
BHM1V56Z7		DAVENPORT	FL		07/25/2018	4.360	7,500,000						22,039,312	12/02/2021
BHM1VRFH9		SEATTLE	WA		09/07/2018	5.210	4,591,000						8,851,980	07/01/2021
BHM1WEQM5		CALABASAS	CA		10/01/2018	4.360	4,400,000						10,026,685	05/27/2021
BHM1XQC17		BOSTON	MA		11/27/2018	4.500	25,000,000						34,757,607	04/28/2021
BHM1XTEQ4		SAN JOSE	CA		01/15/2019	4.630	8,100,000						13,950,292	04/28/2021
BHM1ZBA51		WILMINGTON	SC		05/10/2019	5.000	5,260,013						8,369,273	07/13/2021
BHM1ZVWA2		BOSTON	MA		05/23/2019	3.980	6,600,000						12,468,757	04/01/2021
BHM206A74		SAN MARCOS	CA		05/24/2019	4.220	3,200,000						6,344,838	07/13/2021
BHM20BQD3		DALLAS	TX		11/05/2019	4.100	6,500,000						11,492,566	06/17/2021
BHM20W7T3		DENVER	CO		12/02/2019	3.560	2,000,000						4,039,025	10/27/2021
BHM20ZLX1		DEAR PARK	NY		09/30/2019	4.150	8,234,186						11,539,067	07/01/2021
BHM215A18		DENVER	CO		08/28/2019	3.510	10,300,000						19,684,475	12/20/2021
BHM217CD6		UPLAND	GA		02/28/2020	3.540	4,600,000						11,116,669	04/01/2021
BHM21LBR5		MADISON	WI		02/11/2020	3.550	10,338,423						19,400,816	12/20/2021
BHM223KU7		SAN DIEGO	CA		11/27/2019	3.300	5,900,000						9,613,896	09/29/2021
BHM227VA0		OLNEY	MD		11/26/2019	3.250	41,000,000						77,000,077	09/29/2021
BHM228G23		SAN DIEGO	CA		02/06/2020	3.700	7,743,922						14,160,262	05/27/2021
BHM228ZB2		FREDERICK	MD		11/01/2019	3.500	5,400,000						13,182,242	12/20/2021
BHM229HF1		MULTI-CITY	US		12/19/2019	3.350	37,300,000						66,112,480	07/28/2021
BHM23L3R2		DAVENPORT	FL		03/17/2020	3.480	4,000,000						22,251,272	12/02/2021
BHM240KZ0		ANAHEIM	CA		06/30/2020	3.100	5,600,000						13,204,807	12/16/2021
BHM240L06		CORAL SPRINGS	FL		03/31/2020	3.000	5,800,000						14,059,924	12/13/2021
BHM242AQ7		CHARLOTTE	NC		06/30/2020	3.200	3,800,000						7,635,137	12/16/2021
BHM245W94		HOUSTON	TX		03/30/2020	3.120	6,400,000						11,653,569	11/10/2021
BHM2524R1		VALENCIA	CA		07/23/2020	3.250	5,300,000						10,600,000	05/01/2021
BHM252KF9		SECAUCUS	NY		07/07/2020	3.750	4,100,000						11,455,426	09/01/2021
BHM25U4C2		MIAMI	FL		12/04/2020	3.370	7,400,000						12,375,327	12/16/2021
BHM2605Y8		VENICE	CA		09/16/2020	3.700	3,400,000						6,088,378	04/13/2021
BHM27EG66		SALT LAKE CITY	UT		01/11/2021	2.900	12,300,000						18,923,077	03/09/2021
BHM27EGK5		NEWPORT BEACH	CA		06/01/2021	2.840	17,800,000						33,894,174	04/22/2021
BHM27G0S2		MESA	AZ		12/08/2020	2.350	4,800,000						8,488,889	12/02/2021
BHM27LD63		HERNDON	VA		01/14/2021	3.250	9,200,000						24,800,050	12/31/2020
BHM27SMZ4		CHARLOTTE	NC		12/29/2020	3.100	11,600,000						25,354,914	12/16/2021
BHM286D81		REDLANDS	CA		01/22/2021	3.000	4,686,839		5,639				8,290,653	12/21/2020
BHM2889H2		SALT LAKE CITY	UT		03/01/2021	2.990	9,404,066						15,955,077	02/10/2021
BHM28JJL8		HERNDON	VA		04/07/2021	2.810	1,650,000						4,180,009	03/31/2021
BHM28JJT1		SPRINGFIELD	VA		04/07/2021	2.810	1,600,000						4,080,737	03/31/2021
BHM28JJV6		CENTERVILLE	VA		04/07/2021	3.010	900,000						2,644,337	03/31/2021
BHM28JJX2		BALTIMORE	MD		04/07/2021	3.160	1,300,000						4,445,706	03/31/2021
BHM28JK02		CHICAGO	IL		04/07/2021	2.810	1,800,000						4,584,492	03/31/2021
BHM28JK36		SAN DIEGO	CA		04/07/2021	2.810	800,000						2,007,276	03/31/2021
BHM28JK69		LOS ANGELES	CA		04/07/2021	2.810	1,400,000						3,507,374	03/31/2021
BHM28JK85		SAN FRANCISCO	CA		04/07/2021	2.810	2,100,000						5,366,671	03/31/2021
BHM28JKA0		SAN FRANCISCO	CA		04/07/2021	3.160	1,900,000						5,718,379	03/31/2021
BHM28JKC6		SEATTLE	WA		04/07/2021	2.810	1,000,000						2,529,852	03/31/2021
BHM295TQ5		RALEIGH	NC		05/26/2021	3.210	6,200,000						15,541,340	09/29/2021
BHM296J50		WASHINGTON	DC		05/27/2021	2.880	15,900,000						30,967,591	05/07/2021
BHM29R641		IRVINE	CA		12/01/2021	3.160	5,500,000						10,030,712	10/20/2021
BHM29Y844		PHOENIX	AZ		06/30/2021	2.800	6,907,614						14,475,089	05/10/2021
BHM2A22X4		TEMECULA	CA		07/21/2021	2.900	3,150,000						5,269,330	07/14/2021
BHM2AR5D0		CHARLESTON	SD		09/30/2021	2.880	22,600,000						42,055,666	06/22/2021
BHM2ASZN3		TRENTON	NJ		08/13/2021	2.400	4,100,000						7,531,711	06/27/2021
BHM2AWLJ8		PFLUGERVILLE	TX		09/28/2021	2.850	4,200,000						8,962,753	08/17/2021
BHM2B1WM6		SEATTLE	WA		10/05/2021	3.000	2,946,545						7,938,190	09/21/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
BHM2B68H3		SAVANNAH	GA		10/25/2021	3.750	2,770,079		4,426				15,721,219	08/19/2021
BHM2BRJB8		AURORA	CO		12/14/2021	3.080	5,000,000						8,537,654	10/26/2021
BHM2BYKT2		MINNEAPOLIS	MN		12/17/2021	2.950	10,900,000						17,424,666	08/25/2021
BHM2CAL08		STONECREST	GA		12/07/2021	2.910	7,000,000						12,509,270	11/03/2021
BHM2CMAN1		AUSTIN	TX		12/22/2021	2.510	6,700,000						13,428,226	11/12/2021
0599999. Mortgages in good standing - Commercial mortgages-all other							1,153,469,915		43,142				2,490,536,354	XXX
0899999. Total Mortgages in good standing							1,166,435,825		43,142				2,519,627,781	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							1,166,435,825		43,142				2,519,627,781	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... 3,620,903 interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
BHM2B4N40	UNITED STATES	US		11/17/2021	2.750	1,153,471	3,257,279	6,166,293
0399999. Mortgages in good standing - Residential mortgages-all other						1,153,471	3,257,279	6,166,293
BHM10NTR7	PHOENIX	AZ		07/01/2021	3.840		(148,500)	
BHM1RM396	JUPITER	FL		03/19/2021	2.800	15,960,000		24,668,002
BHM1TLYF8	ARLINGTON	TX		01/01/2021	4.360		(306,373)	
BHM1TM2K0	MIAMI	FL		11/03/2021	4.100		2,446,900	3,781,964
BHM274545	PHOENIX	AZ		11/22/2021	3.300	109,983	5,243,968	18,530,915
BHM27EG66	SALT LAKE CITY	UT		01/11/2021	2.900		3,177,219	4,888,029
BHM27EGK5	NEWPORT BEACH	CA		06/01/2021	2.840	17,800,000		33,894,174
BHM27LD63	HERNDON	VA		01/14/2021	3.250	9,200,000		24,800,050
BHM286D81	REDLANDS	CA		01/22/2021	3.000	4,681,200		8,313,934
BHM2889H2	SALT LAKE CITY	UT		03/01/2021	2.990	9,600,000		16,287,502
BHM28JJL8	HERNDON	VA		04/07/2021	2.810	1,650,000		4,180,009
BHM28JJT1	SPRINGFIELD	VA		04/07/2021	2.810	1,600,000		4,080,737
BHM28JJV6	CENTERVILLE	VA		04/07/2021	3.010	900,000		2,644,337
BHM28JJX2	BALTIMORE	MD		04/07/2021	3.160	1,300,000		4,445,706
BHM28JK02	CHICAGO	IL		04/07/2021	2.810	1,800,000		4,584,492
BHM28JK36	SAN DIEGO	CA		04/07/2021	2.810	800,000		2,007,276
BHM28JK69	LOS ANGELES	CA		04/07/2021	2.810	1,400,000		3,507,374
BHM28JK85	SAN FRANCISCO	CA		04/07/2021	2.810	2,100,000		5,366,671
BHM28JKA0	SAN FRANCISCO	CA		04/07/2021	3.160	1,900,000		5,718,379
BHM28JKC6	SEATTLE	WA		04/07/2021	2.810	1,000,000		2,529,852
BHM295TQ5	RALEIGH	NC		05/26/2021	3.210	6,200,000		15,541,340
BHM296J50	WASHINGTON	DC		05/27/2021	2.880	15,900,000		30,967,591
BHM29R641	IRVINE	CA		12/01/2021	3.160	5,500,000		10,030,712
BHM29Y844	PHOENIX	AZ		06/30/2021	2.800	6,907,614		14,475,089
BHM2A22X4	TEMECULA	CA		07/21/2021	2.900	3,150,000		5,269,330
BHM2AR5D0	CHARLESTON	SD		09/30/2021	2.880	22,600,000		42,055,666
BHM2ASZN3	TRENTON	NJ		08/13/2021	2.400	4,100,000		7,531,711
BHM2AWLJ8	PFLUGERVILLE	TX		09/28/2021	2.850	4,200,000		8,962,753
BHM2B1WM6	SEATTLE	WA		10/05/2021	3.000	2,946,545		7,938,190
BHM2B68H3	SAVANNAH	GA		10/25/2021	3.750	2,765,653		16,309,039
BHM2BRJB8	AURORA	CO		12/14/2021	3.080	5,000,000		8,537,654
BHM2BYKT2	MINNEAPOLIS	MN		12/17/2021	2.950	10,900,000		17,424,666
BHM2CAL08	STONECREST	GA		12/07/2021	2.910	7,000,000		12,509,270
BHM2CMAN1	AUSTIN	TX		12/22/2021	2.510	6,700,000		13,428,226
0599999. Mortgages in good standing - Commercial mortgages-all other						175,670,995	10,413,215	385,210,641
0899999. Total Mortgages in good standing						176,824,466	13,670,494	391,376,934
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						176,824,466	13,670,494	391,376,934

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
B0A0FLYC2	SEATTLE	WA		02/24/2004	12/01/2021	204,791							204,791	204,791			
BHM01FKF8	BALTIMORE	MD		12/21/2005	12/01/2021	320,077							320,077	320,077			
BHM01JQ69	NEW YORK	NY		05/10/2019	12/01/2021	143,244		(10,069)			(10,069)		133,175	133,175			
BHM03Z7L4	MULTI-CITY	US		06/24/2014	12/01/2021	29,641		183			183		29,824	29,824			
BHM0JEHZ2	MULTI-CITY	US		04/14/2011	12/01/2021	87,241							87,241	87,241			
BHM0JEJK3	MULTI-CITY	US		04/14/2011	04/01/2021	211,987							211,987	211,987			
BHM0JEJL1	MULTI-CITY	US		05/10/2019	04/01/2021	46,800		(128)			(128)		46,672	46,672			
BHM0JEJN7	MULTI-CITY	US		05/10/2019	04/01/2021	46,559		(135)			(135)		46,424	46,424			
BHM0JEJP2	SANTA BARBARA	CA		04/14/2011	12/01/2021	74,739							74,739	74,739			
BHM0JMW53	STAMFORD	CT		03/18/2011	12/01/2021	713,842							713,842	713,842			
BHM0KJGK3	ALEXANDRIA	VA		10/11/2011	10/01/2021	463,929		(1,193)			(1,193)		475,644	475,644			
BHM0KTYC9	NEWPORT BEACH	CA		09/28/2011	05/01/2021	112,003							112,003	112,003			
BHM0KTYD7	IRVINE	CA		09/28/2011	05/01/2021	20,364							20,364	20,364			
BHM0KTYG0	IRVINE	CA		10/26/2011	06/01/2021	191,488							191,488	191,488			
BHM0L66Z8	MULTI-CITY	US		04/11/2012	12/01/2021	82,147		797			797		82,944	82,944			
BHM0L6753	MULTI-CITY	US		04/11/2012	12/01/2021	175,361		(960)			(960)		174,400	174,400			
BHM0L83Z7	IRVINE	CA		03/28/2012	12/01/2021	294,806							294,806	294,806			
BHM0L8411	IRVINE	CA		03/28/2012	12/01/2021	270,239							270,239	270,239			
BHM0L8429	NEWPORT BEACH	CA		03/28/2012	12/01/2021	171,970							171,970	171,970			
BHM0L88N5	GLEN BURNIE	MD		11/30/2011	12/01/2021	72,691							72,691	72,691			
BHM0LKG86	ENCINITAS	CA		02/16/2012	12/01/2021	464,193							464,193	464,193			
BHM0M2AN8	CHICAGO	IL		04/24/2012	12/01/2021	202,076							202,076	202,076			
BHM0M2C06	EVANSTON	IL		04/28/2015	11/01/2021	113,745							113,745	113,745			
BHM0MH1N5	WASHINGTON	DC		06/28/2012	12/01/2021	241,596							241,596	241,596			
BHM0MN8Z8	MULTI-CITY	US		05/10/2019	12/01/2021	40,352		(1,508)			(1,508)		38,844	38,844			
BHM0UC982	NEWPORT BEACH	CA		09/19/2013	12/01/2021	116,509							116,509	116,509			
BHM0UP068	BOSTON	MA		09/13/2013	12/01/2021	114,122							114,122	114,122			
BHM0V2CJ5	DALLAS	TX		10/03/2013	12/01/2021	124,703		(221)			(221)		125,572	125,572			
BHM13T3U0	CHARLESTON	SC		05/10/2019	12/01/2021	152,090		(296)			(296)		151,794	151,794			
BHM1D68D2	PALO ALTO	CA		11/05/2015	12/01/2021	16,542							16,542	16,542			
BHM1D68L4	PALO ALTO	CA		11/05/2015	01/01/2021	18,483							18,483	18,483			
BHM1D91Z4	FT. LAUDERDALE	FL		09/23/2015	05/01/2021	77,078							77,078	77,078			
BHM1E2204	CHICAGO SUBMARKETS	IL		12/08/2015	12/01/2021	64,463							64,463	64,463			
BHM1EZCW0	RALEIGH	NC		01/19/2016	10/01/2021	72,512							72,512	72,512			
BHM1JQZN7	SAN ANTONIO	TX		03/01/2016	12/01/2021	75,529							75,529	75,529			
BHM1T12H3	COLUMBUS	OH		12/19/2017	12/01/2021	45,069							45,069	45,069			
BHM1TLYF8	ARLINGTON	TX		06/28/2018	12/01/2021	573,903							573,903	573,903			
BHM1ZBA51	WILMINGTON	SC		05/10/2019	12/01/2021	225,797							225,797	225,797			
BHM20ZLX1	DEAR PARK	NY		09/30/2019	12/01/2021	243,827							243,827	243,827			
BHM21C6E0	MIAMI	FL		08/14/2019	05/01/2021	55,765		165			165		55,929	55,929			
BHM21LBR5	MADISON	WI		02/11/2020	12/01/2021	209,081							209,081	209,081			
BHM2889H2	SALT LAKE CITY	UT		03/01/2021	12/01/2021								195,934	195,934			
0199999. Mortgages closed by repayment						6,981,351		(13,366)			(13,366)		7,177,918	7,177,917			
BHM01GJ76	ONTARIO	CA		11/18/2015		11,170							11,170	11,170			
BHM01GJ84	ONTARIO	CA		11/18/2015		11,571							11,571	11,571			
BHM02T4T5	SIMI VALLEY	CA		09/05/2007		783,169							783,169	783,169			
BHM0JEHH2	MULTI-CITY	US		04/14/2011		22,856							22,856	22,856			
BHM0JEHZ2	MULTI-CITY	US		04/14/2011		11,428							11,428	11,428			
BHM0JEJP2	SANTA BARBARA	CA		04/14/2011		9,142							9,142	9,142			
BHM0LC8T7	SAN BRUNO	CA		01/08/2020		802,652							802,652	802,652			
BHM0LZHT6	CARLSBAD	CA		04/03/2012		73,260							73,260	73,260			
BHM0M2AN8	CHICAGO	IL		04/28/2015		101,038							101,038	101,038			
BHM0M3UB0	BELLEVUE	WA		07/17/2012		3,280,453							3,280,453	3,280,453			
BHM0SMD47	FALLS CHURCH	VA		04/28/2015		46,420							46,420	46,420			
BHM0T2SQ5	BOSTON	MA		04/28/2015		21,973							21,973	21,973			
BHM0U02F9	BOSTON	MA		04/28/2015		52,548							52,548	52,548			
BHM0UBFX2	NEW YORK	NY		08/07/2013		124,384							124,384	124,384			
BHM0XQNM1	TIMONIUM	MD		01/15/2014		388,041							388,041	388,041			
BHM15T4C7	LAUREL	MD		05/10/2019		123,410		5,772			5,772		129,182	129,182			
BHM15X6S1	GLEN MILLS	PA		05/10/2019		171,443		6,834			6,834		178,277	178,277			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
BHM1AKCX5	WESTMINSTER	MD		08/27/2015		250,691							250,691	250,691			
BHM1DBX43	ONTARIO	CA		11/18/2015		20,564							20,564	20,564			
BHM1K1AN0	MULTI-CITY	MD		12/22/2016		223,628							223,628	223,628			
BHM1K89H0	CARROLLTON	TX		02/16/2017		194,050							194,050	194,050			
BHM1KFJV2	SECACUS	NJ		11/01/2016		56,550							56,550	56,550			
BHM1LLN27	LOGAN TOWNSHIP	NJ		12/01/2016		135,592							135,592	135,592			
BHM1MK122	CHARLESTON	SC		01/20/2017		565,208							565,208	565,208			
BHM1R8X11	JERICHO	NY		08/31/2017		952,114		8,968			8,968		961,082	961,082			
BHM1TLYF8	ARLINGTON	TX		06/28/2018		478,252							478,252	478,252			
BHM1U1PQ6	DALLAS	TX		06/28/2018		365,658							365,658	365,658			
0299999. Mortgages with partial repayments						9,277,266		21,574			21,574		9,298,840	9,298,840			
BHM01FKF8	BALTIMORE	MD		12/21/2005	12/08/2021	3,964,019							3,964,019	3,964,019			
BHM0JEJK3	MULTI-CITY	US		04/14/2011	04/07/2021	23,504,217							23,504,217	23,504,217			
BHM0JEJL1	MULTI-CITY	US		05/10/2019	04/07/2021	5,189,033		(11,342)			(11,342)		5,177,692	5,174,819		(2,873)	(2,873)
BHM0JEJN7	MULTI-CITY	US		05/10/2019	04/07/2021	5,162,243		(11,954)			(11,954)		5,150,290	5,147,262		(3,027)	(3,027)
BHM0KJGK3	ALEXANDRIA	VA		10/11/2011	11/01/2021	10,102,379		1,412			1,412		10,357,477	10,357,477			
BHM0KQZY6	KENT VALLEY	WA		05/10/2019	04/02/2021	5,311,891		(10,725)			(10,725)		5,301,166	5,287,000		(14,166)	(14,166)
BHM0KTYC9	NEWPORT BEACH	CA		09/28/2011	06/01/2021	8,869,975		1			1		8,869,976	8,869,976			
BHM0KTYD7	IRVINE	CA		09/28/2011	06/01/2021	1,612,723							1,612,723	1,612,723			
BHM0KTYG0	IRVINE	CA		10/26/2011	07/01/2021	12,659,873		2			2		12,659,874	12,659,874			
BHM0L83Z7	IRVINE	CA		03/28/2012	12/02/2021	9,602,745							9,602,745	9,602,745			
BHM0L8411	IRVINE	CA		03/28/2012	12/01/2021	8,802,516							8,802,516	8,802,516			
BHM0L8429	NEWPORT BEACH	CA		03/28/2012	12/02/2021	5,601,600							5,601,600	5,601,600			
BHM0M2C06	EVANSTON	IL		04/28/2015	11/02/2021	5,478,244							5,478,244	5,478,244			
BHM0M5QW4	HOUSTON	TX		03/15/2012	04/02/2021	9,000,000							9,000,000	9,000,000			
BHM1D91Z4	FT. LAUDERDALE	FL		09/23/2015	05/13/2021	7,869,701							7,869,701	7,869,701			
BHM1EZCW0	RALEIGH	NC		01/19/2016	10/20/2021	2,550,310							2,550,310	2,550,310			
BHM1P01Y3	BEAVERTON	OR		04/11/2017	10/20/2021	10,000,000							10,000,000	10,000,000			
BHM1T12H3	COLUMBUS	OH		12/19/2017	12/29/2021	2,415,199							2,415,199	2,415,199			
BHM1TM2K0	MIAMI	FL		11/03/2021	12/16/2021	36,405,007							38,851,907	38,851,907			
BHM1TZS31	THOUSAND OAKS	CA		03/02/2018	07/16/2021	4,000,000							4,000,000	4,000,000			
BHM1WQW3	MARICOPA	AZ		08/23/2018	12/15/2021	6,006,491							6,006,491	6,006,491			
BHM21C6E0	MIAMI	FL		08/14/2019	07/15/2021	26,400,707		77,919			77,919		26,478,626	26,478,626			
BHM274545	PHOENIX	AZ		11/22/2021	12/10/2021								5,353,952	5,353,952			
0399999. Mortgages disposed						210,508,873		45,313			45,313		218,608,724	218,588,658		(20,066)	(20,066)
0599999 - Totals						226,767,489		53,521			53,521		235,085,481	235,065,415		(20,066)	(20,066)

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BHM0NF-NK-0	BICE 161H BNK PETROLEUM		CAMARILLO	CA	DIRECT WITH ISSUER		09/10/2012										86,765		0.000
0199999. Oil and Gas Production - Unaffiliated																	86,765		XXX
999712-49-0	APOLLO INVESTMENT FUND V LP		NEW YORK	NY	DIRECT WITH ISSUER		02/09/2006	3	1,626,603	112,006	112,006	(1,073)						957,562	1.484
995737-22-8	ADAMS STREET PARTNERS		CHICAGO	IL	DIRECT WITH ISSUER		12/11/2006	3	484,715	190,377	190,377	(120,199)						357,120	0.860
BHM1JL-JQ-2	AEA INVESTORS SBF III LP		NEW YORK	NY	VARIOUS		08/15/2016	3	16,597,414	20,022,177	20,022,177	(74,312)					6,220,464	2,127,083	3.898
BHM13F-H2-7	AMPORTS PARENT LLC		JACKSONVILLE	FL	HIMCO OPERATIONAL TRANSACTION		07/18/2014	3	25,000										2.543
BHM1ZK-V7-4	APOLLO INVESTMENT FUND IX LP		NEW YORK	NY	CAPITAL CALL		12/17/2019	3	10,356,089	12,051,601	12,051,601	1,824,673					992,176	10,560,877	0.192
BHM01A-ME-0	APOLLO INVESTMENT FUND VI LP		NEW YORK	NY	DIRECT WITH ISSUER		01/24/2008	3	3,360,594	186,779	186,779	(2,455)						418,000	0.139
BHM03W-XD-0	APOLLO INVESTMENT FUND VII		NEW YORK	NY	VARIOUS		08/03/2017	3	423,685	323,628	323,628	204,670					166,397	1,816,334	0.218
BHM01Q-52-0	ARLINGTON CAPITAL PARTNERS II LP		WASHINGTON	DC	CAPITAL CALL		05/24/2018	3	450	90,903	90,903	62,181						202,035	0.709
BHM1N0-07-5	ARLINGTON CAPITAL PARTNERS IV LP		CHEVY CHASE	MD	VARIOUS		12/19/2016	3	18,784,470	28,712,541	28,712,541	7,143,386					4,217,477	656,112	2.335
BHM02X-3K-6	BCP V CO-INVESTORS L.P.		WARSAW	IN	DIRECT WITH ISSUER		09/28/2007	3	510										0.000
BHM02K-M8-0	BLACKSTONE CAPITAL PARTNERS V		NEW YORK	NY	DIRECT WITH ISSUER		04/11/2011	3	2,009,279	823,242	823,242	316,050					309,705	968,054	0.806
BHM1JY-L4-0	BLACKSTONE CAPITAL PARTNERS VII LP		NEW YORK	NY	VARIOUS		02/17/2017	3	13,733,667	18,872,930	18,872,930	2,237,697					4,557,595	1,266,625	0.080
BHM01Q-7D-4	BRAZOS EQUITY FUND II L P		DALLAS	TX	DIRECT WITH ISSUER		12/23/2015	3	50	79,001	79,001	(1,046)						24,670	2.501
BHM05F-QF-8	BRAZOS EQUITY FUND III L P		DALLAS	TX	VARIOUS		08/23/2013	3	2,145,172	1,345,389	1,345,389	231,239						171,774	1.886
BHM03J-4Q-2	BROOKSIDE MEZZANINE FUND II		GREENWICH	CT	DIRECT WITH ISSUER		05/06/2010	2	338,088	783,433	783,433	(226,687)					748,564	785,377	9.153
BHM03J-4H-2	BROOKSIDE MEZZANINE PARTNERS II		GREENWICH	CT	DIRECT WITH ISSUER		08/20/2012	2	206	39,819	39,819	(7,328)					25,394	2,065	0.392
BHM0JA-JE-5	BRYNWOOD PARTNERS VI LP		GREENWICH	CT	VARIOUS		12/23/2013	3	994,651	53,499	53,499	46,096						2,533,012	3.271
BHM1UW-77-0	BRYNWOOD PARTNERS VIII LP		GREENWICH	CT	CAPITAL CALL		08/27/2018	3	1,637,841	2,329,337	2,329,337	(233,209)					316,668	1,129,608	0.428
BHM0L5-YM-8	BRYNWOOD VI PCC PARALLEL I LP		GREENWICH	CT	PORTFOLIO TRANSFER		08/17/2011	3	752,302	1	1								0.000
BHM00Z-Y1-1	BUNKER HILL CAPITAL LP		BOSTON	MA	DIRECT WITH ISSUER		12/23/2005	3	8,143,791	214,308	214,308	(21,365)						3,698,660	14.056
131388-10-6	CALTIUS PARTNERS III L.P.		LOS ANGELES	CA	DIRECT WITH ISSUER		11/15/2010	2	119,918	195,518	195,518	105,297						543,311	2.051
BHM02X-9R-5	CARLYLE PARTNERS V L.P.		WASHINGTON	DC	VARIOUS		12/21/2012	3	3,310,596	1,423,730	1,423,730	88,969					518,605	652,929	0.110
BHM0LK-HQ-5	CAROUSEL CAPITAL PARTNERS IV LP		CHARLOTTE	NC	VARIOUS		12/19/2017	3	979,430	979,671	979,671	(931,211)					1,918,950	797,922	1.834
BHM1NX-L3-9	CAROUSEL CAPITAL PARTNERS V LP		CHARLOTTE	NC	PORTFOLIO TRANSFER		03/23/2018	3	6,127,746	7,174,472	7,174,472	275,157					3,776,142	617,515	1.856
BHM298-JB-3	CAROUSEL CAPITAL PARTNERS VI LP		CHARLOTTE	NC	VARIOUS		04/21/2021	3	75,245	23,137	23,137	(52,108)						4,424,755	0.643
BHM27R-3Z-7	CENTURY DOXA CO-INVEST L.P.		BOSTON	MA	VARIOUS		12/04/2020	3	2,319,984	4,093,710	4,093,710	1,773,726							20.830
BHM1HH-9D-3	CENTURY FOCUSED FUND IV LP		BOSTON	MA	CAPITAL CALL		02/08/2018	3	8,403,653	11,821,820	11,821,820	3,800,021						954,532	3.224
BHM281-M0-9	CENTURY HCC CO-INVEST LP		BOSTON	MA	DIRECT WITH ISSUER		12/29/2020	3	2,100,000	3,004,026	3,004,026	904,026							5.998
BHM018-0Z-2	CHARLESBANK EQUITY FUND VI LP		BOSTON	MA	VARIOUS		11/05/2010	3	2,112,271	654,963	654,963	(23,650)					137,674	294,803	0.868
BHM1KA-3R-9	CIP CAPITAL FUND II LP		NEW YORK	NY	VARIOUS		04/18/2018	3	7,315,899	7,315,899	7,315,899	(882,297)					2,416,122	5,464	3.182
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP		CHICAGO	IL	VARIOUS		07/27/2021	3	192,265	168,055	168,055	(24,210)						2,807,735	0.750
BHM020-P8-1	CLEARVIEW CAPITAL FUND II LP		GREENWICH	CT	VARIOUS		11/20/2015	3	141,027	73,138	73,138	(204,627)		67,890			694,658	3,920,489	3.253
BHM1CS-2E-9	CORTEC GROUP FUND VI LP		NEW YORK	NY	PORTFOLIO TRANSFER		01/10/2018	3	11,405,772	16,826,600	16,826,600	6,143,899					1,476,989	1,102,630	2.650
BHM2AL-CS-2	COVENTURE - SPOTTER		NEW YORK	NY	VARIOUS		07/12/2021	3	14,722,937	14,831,710	14,831,710	108,773					239,148	5,260,741	13.673
BHM01P-Q6-0	D. E. SHAW SECURITIES LP		NEW YORK	NY	DIRECT WITH ISSUER		03/31/2006	13	499	10,460	10,460	10,026					90,085		0.005
999698-17-8	DCM III L.P.		MENLO PARK	CA	VARIOUS		01/22/2001	1	3,257,120	514,959	514,959	65,984							1.323
BHM1TE-L2-7	DRAWBRIDGE SPECIAL OPPS FUND II		NEW YORK	NY	HIMCO OPERATIONAL TRANSACTION		12/29/2017	13	104,992	67,739	67,739	(15,828)							0.002
BHM037-87-6	DRAWBRIDGE SPECIAL OPS		NEW YORK	NY	VARIOUS		07/31/2008	13	81,756	516,990	516,990	(171,403)							0.011
BHM0L7-3Z-9	EDG PARTNERS II LP		ATLANTA	GA	VARIOUS		10/23/2017	3	498,641	449,638	449,638	123,059					659,619	46,687	3.375
BHM035-2R-2	EIG ENERGY FUND XIV LP		LOS ANGELES	CA	DIRECT WITH ISSUER		11/23/2010	3	3,812,387	457,807	457,807	1,425						276,114	1.157
BHM2AZ-K9-4	ELLIOTT ASSOCIATES LP - TALCOTT		NEW YORK	NY	HIMCO OPERATIONAL TRANSACTION		07/01/2021	13	14,292,610	15,103,677	15,103,677	811,067					160,976		0.238
BHM1GW-W0-3	ENCORE CONSUMER CAPITAL FUND III L		SAN FRANCISCO	CA	PORTFOLIO TRANSFER		01/18/2018	3	5,576,503	5,576,503	5,576,503						2,670,104	1,045,589	3.374
995724-51-5	FINANCIAL TECHNOLOGY VENTURES II		SAN FRANCISCO	CA	DIRECT WITH ISSUER		06/13/2006	1	678,123	40,531	40,531	(197,107)							0.711
BHM1UJ-YN-9	FRONTENAC XI PRIVATE CAPITAL LP		CHICAGO	IL	CAPITAL CALL		04/17/2018	3	9,270,085	11,765,742	11,765,742	1,912,915					5,681,420	2,729,915	5.523
BHM14X-G2-8	FS EQUITY PARTNERS VII LP		LOS ANGELES	CA	VARIOUS		06/16/2016	3	4,477,094	5,601,341	5,601,341	321,544					1,049,411	457,365	0.400
BHM1JX-C1-8	GAMUT INVESTMENT FUND I LP		NEW YORK	NY	VARIOUS		09/15/2017	3	7,360,898	10,248,580	10,248,580	2,456,995						3,638,653	1.026
BHM03T-V8-0	GLOBAL INFRASTRUCTURE PARTNERS-A L		NEW YORK	NY	VARIOUS		03/15/2011	3	1,746,496	124,662	124,662	38,228		39,283					0.574
BHM28X-S4-5	GLOBAL LONG SHORT PARTNERS LP		NEW YORK	NY	DIRECT WITH ISSUER		04/28/2021	13	52,263	26,475	26,475	(25,788)					7,188		0.367
BHM25U-4A-6	GLOBAL LONG SHORT PARTNERS SPV LTD		NEW YORK	NY	DIRECT WITH ISSUER		06/30/2020	13		13,994	13,994	(5,040)					5,812		0.040
995670-05-6	GRP II LLP		LOS ANGELES	CA	DIRECT WITH ISSUER		05/19/2017	1	385	282,873	282,873	(234,942)							3.179
BHM27K-5S-6	GSM EQUITY INVESTORS LP		NEW CANAAN	CT	DIRECT WITH ISSUER		11/20/2020	3	1,575,000	3,886,993	3,886,993	2,311,993							0.678
BHM02Q-B6-3	HALYARD CAPITAL FUND II L.P.		NEW YORK	NY	VARIOUS		04/15/2013	3	3,674,748	3,553,672	3,553,672	783,294					183,662	1,089,309	4.617
BHM1VF-GN-1	HEARTWOOD PARTNERS III LP		NORWALK	CT	CAPITAL CALL		05/30/2018	3	11,232,963	14,037,249	14,037,249	2,974,598					1,809,402	5,897,073	2.834
BHM1TE-KY-8	HIGHLAND CRUSADER FUND LP		OAKS	PA	HIMCO OPERATIONAL TRANSACTION		12/29/2017	13	15,612	120,454	120,454	110,678					121,573		0.621

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BHM00X-JR-6	HURON II LLP		DETROIT	MI	VARIOUS		12/22/2004	3	2,882,327	5,361	5,361	(144,413)					139,385	2,451,101	4.806
BHM1AM-CW-3	INVENTUS POWER HOLDINGS LLC		WESTCHESTER	IL	HIMCO OPERATIONAL TRANSACTION		04/30/2015	3	12,000,000	12	12								5.056
BHM1V3-NS-9	INVENTUS POWER HOLDINGS LLC		WOODRIDGE	IL	CAPITAL CALL		04/25/2018	3	1,757,179	2,720,407	2,720,407	(618,165)							5.168
BHM20N-5B-4	INVENTUS POWER HOLDINGS LLC		WESTCHESTER	IL	VARIOUS		05/31/2019	3	331,798	1,161,294	1,161,294								5.192
BHM1S8-E4-5	KKR REAL ESTATE CREDIT OPPORTUNITY		NEW YORK	NY	VARIOUS		10/26/2017	13	20,376,220	20,989,726	20,989,726	2,123,498					565,602	2,703,000	3.619
BHM035-DC-3	KRG CAPITAL FUND IV LP		DENVER	CO	CAPITAL CALL		12/27/2017	3	423	844,355	844,355	11,421					57,854	51,383	0.888
BHM1TX-MA-6	LEEDS EQUITY PARTNERS VI LP		NEW YORK	NY	CAPITAL CALL		02/01/2018	3	3,737,146	5,488,018	5,488,018	1,028,095					1,252,066	293,556	0.640
BHM23L-7W-7	LEXINGTON CAPITAL PART IX TR		NEW YORK	NY	CAPITAL CALL		09/18/2020	3	11,095,903	16,639,364	16,639,364	4,660,593					596,250	8,892,644	0.197
BHM1NJ-BT-9	LEXINGTON MIDDLE MARKET INV IV		NEW YORK	NY	CAPITAL CALL		03/27/2019	3	16,246,246	19,119,459	19,119,459	2,873,213					3,362,278	7,759,473	1.167
BHM016-JV-5	LINCOLNSHIRE EQUITY FUND III LP		NEW YORK	NY	VARIOUS		05/26/2006	3	8,051,848	5,169,894	5,169,894	(304,513)						376	3.773
BHM1B4-26-0	LINEAGE CAPITAL II LP		BOSTON	MA	PORTFOLIO TRANSFER		06/10/2015	3	1,612,000	2,748,373	2,748,373	835,545					752,400	988,000	2.408
BHM25F-BE-3	MADISON INDUSTRIES HOLDINGS LLC		CHICAGO	IL	VARIOUS		06/01/2020	3	5,854,147	15,239,873	15,239,873	9,385,726						7,450,733	0.146
BHM1K2-P8-5	MONOMOY CAPITAL PARTNERS III LP		NEW YORK	NY	CAPITAL CALL		10/28/2019	3	8,930,283	12,141,367	12,141,367	1,363,325					5,669,350	3,408,067	1.664
BHM2D4-E5-5	MONOMOY CAPITAL PARTNERS IV LP		NEW YORK	NY	CAPITAL CALL		12/09/2021	3	453,590	453,590	453,590							4,546,410	0.451
BHM03E-Z8-9	MORGAN STANLEY INFRASTRCTR PART LP		NEW YORK	NY	VARIOUS		07/16/2012	3	2,835,398	1,872,470	1,872,470	(184,404)						566,309	0.204
BHM102-BC-5	MPE PARTNERS II LP		BOSTON	MA	CAPITAL CALL		12/20/2017	3	6,569,642	2,616,134	2,616,134	(3,953,508)					10,360,464	2,144,111	4.846
BHM1EM-SA-0	MSOUTH EQUITY PARTNERS III LP		ATLANTA	GA	PORTFOLIO TRANSFER		01/06/2020	3	1,718,684	1,718,684	1,718,684	177,604					2,374,581	805,818	2.567
BHM032-S5-9	NEW SILK ROUTE PE ASIA FUND		NEW YORK	IND	VARIOUS		05/19/2010	3	3,299,008	2,526,179	2,526,179	896,218					773,643	2,049,000	1.149
BHM1SN-JU-9	ONE ROCK CAPITAL PARTNERS II LP		NEW YORK	NY	CAPITAL CALL		10/30/2017	3	13,436,427	21,019,760	21,019,760	4,634,090					904,594	3,063,573	1.605
BHM1T8-E2-8	PAMLICO CAPITAL IV LP		CHARLOTTE	NC	CAPITAL CALL		06/25/2018	3	6,801,164	9,689,179	9,689,179	2,379,891						698,836	0.792
BHM29A-RG-8	PAMLICO CAPITAL V LP		CHARLOTTE	NC	VARIOUS		04/27/2021	3	2,169,625	2,110,588	2,110,588	(59,036)						6,495,174	0.693
BHM1NB-HY-4	PARTHENON INVESTORS V LP		BOSTON	MA	VARIOUS		01/03/2017	3	11,364,672	16,497,774	16,497,774	248,965					5,474,989	2,737,749	1.201
BHM23R-CZ-1	PLASTIC TECHNOLOGY HOLDINGS LLC		CLEVELAND	OH	DIRECT WITH ISSUER		01/24/2020	3	326,085	292,227	292,227	(33,858)							6.790
BHM23R-D1-5	PLASTIC TECHNOLOGY HOLDINGS LLC		CLEVELAND	OH	DIRECT WITH ISSUER		01/24/2020	3	2,934,765	2,375,624	2,375,624	(462,593)					150,743		6.790
BHM1K7-8W-0	POLK GROUP HOLDINGS LP - A		LAKELAND	FL	DIRECT WITH ISSUER		07/20/2016	3	9,000,000	5,850,000	5,850,000	(1,800,000)							3.700
BHM25F-TM-6	POLK GROUP HOLDINGS LP - A1		LAKELAND	FL	VARIOUS		06/03/2020	3	735,167	1,714,115	1,714,115	978,948							3.700
BHM1KN-K1-9	PRAIRIE CAPITAL VI QP LP		CHICAGO	IL	VARIOUS		11/03/2016	3	9,000,000	10,980,191	10,980,191	1,153,026					1,350,000	1,000,000	2.937
BHM01V-2W-6	PRIVATE MARKETS FUND III LP		CONSHOHOCKEN	PA	CAPITAL CALL		04/05/2021	3	305,816	6,334,566	6,334,566	6,028,750					730,586	902,439	3.167
BHM1U9-03-7	RANGE INVESTOR HOLDINGS LLC		NEW YORK	NY	CAPITAL CALL		02/22/2018	3	400,000	393,167	393,167	42,175							0.260
BHM10N-52-8	RIVERSIDE STRATEGIC CAPITAL FUND I		NEW YORK	NY	VARIOUS		05/23/2017	3	10,135,428	9,831,589	9,831,589	796,375					730,392	2,879,797	3.909
BHM1JV-Y9-1	SAW MILL CAPITAL PARTNERS II LP		BRIARCLIFF MANOR	NY	VARIOUS		05/23/2016	3	9,351,402	14,040,743	14,040,743	4,597,616					938,268	4,390,017	4.096
BHM0ZK-TA-2	SBP HOLDING LP - CL B		GLENBURNIE	MD	HIMCO OPERATIONAL TRANSACTION		03/27/2014	3	1,766,953										0.906
BHM1UB-G5-0	SBP HOLDING LP - CLASS C		NEW YORK	NY	VARIOUS		03/01/2018	3	293,221										1.890
BHM1M5-PC-7	SILVER OAK SERVICES PARTNERS III L		EVANSTON	IL	VARIOUS		04/17/2017	3	9,869,822	10,528,849	10,528,849	1,142,423					136,214	1,203,752	4.986
BHM1DD-U1-8	SLS MSOUTH HOLDINGS LLC		ATLANTA	GA	PORTFOLIO TRANSFER		09/14/2015	3	2	3	3	(98)							2.015
BHM28L-F6-0	SOUTHFIELD CAPITAL III LP		GREENWICH	CT	VARIOUS		02/24/2021	3	362,878	394,095	394,095	31,217					3,102,122		1.110
BHM28X-S5-2	SPT CAPITAL MANAGEMENT		GREENWICH	CT	DIRECT WITH ISSUER		04/28/2021	13	6,940	5,693	5,693	(1,247)							0.131
BHM1XQ-D6-5	SRS EQUITY HOLDINGS LLC - TALCOTT		COLORADO SPRINGS	CO	HIMCO OPERATIONAL TRANSACTION		11/01/2018	3	29,581			(23,382)					61,987		7.230
BHM045-M8-1	STONE ARCH CAPITAL II LP		MINNEAPOLIS	MN	DIRECT WITH ISSUER		05/02/2014	3	1,054,223	1,078,346	1,078,346	(75,476)					665,120	1,422,471	3.962
BHM1K1-G4-6	STRATEGIC PARTNERS FUND VII LP		NEW YORK	NY	VARIOUS		09/22/2017	3	12,926,533	16,223,501	16,223,501	2,039,277					5,742,189	8,193,918	0.318
BHM197-P7-9	TAILWIND CAPITAL PARTNERS II LP		NEW YORK	NY	PORTFOLIO TRANSFER		09/29/2015	3	3,934,218	4,087,285	4,087,285	(263,809)					1,502,364	745,732	0.489
BHM1X3-6F-4	TAILWIND CAPITAL PARTNERS III LP		NEW YORK	NY	CAPITAL CALL		03/25/2019	3	10,245,620	11,204,838	11,204,838	2,290,395					1,025,008	4,736,167	0.721
BHM1JM-43-7	TAILWIND DISTINCT INVESTOR LP		KENILWORTH	NJ	PORTFOLIO TRANSFER		03/30/2016	3	2,784,473	7,837,064	7,837,064	894,767						20,428	3.810
BHM04S-4W-8	TCW/CRESCENT MEZZANINE PARTNERS V		LOS ANGELES	CA	CAPITAL CALL		06/03/2019	2	87,882	104,824	104,824	(85,204)					327,972		1.057
BHM03C-AA-5	THE HURON FUND III LP		DETROIT	MI	VARIOUS		12/07/2011	3	4,891,761	1,869,764	1,869,764	155,681						545,073	3.173
BHM05D-GA-5	TPF II LP		OMAHA	NE	DIRECT WITH ISSUER		11/12/2013	3	2,047,937	253,102	253,102	(33,228)						1,323,563	0.581
BHM1TJ-8F-2	TRINITY HUNT PARTNERS V LP		DALLAS	TX	CAPITAL CALL		01/16/2018	3	12,256,925	22,079,203	22,079,203	7,060,812						2,743,075	3.862
BHM1PZ-KU-3	UNION CAPITAL EQUITY PARTNERS II L		GREENWICH	CT	CAPITAL CALL		07/26/2018	3	6,067,167	10,712,035	10,712,035	4,644,869					124,441	1,283,865	3.526
BHM19E-G1-7	UPFRONT GROWTH I LP		SANTA MONICA	CA	PORTFOLIO TRANSFER		09/02/2015	1	2,545,572	6,700,816	6,700,816	3,424,310					1,701,771	1,279,243	5.921
BHM1SZ-U2-1	UPFRONT GROWTH II LP		SANTA MONICA	CA	CAPITAL CALL		12/19/2017	1	6,825,809	18,341,778	18,341,778	7,396,768					6,691,457	5,001,717	15.735
BHM1KJ-Y0-5	UPFRONT IV ANCILLARY LP		SANTA CLARA	CA	VARIOUS		12/07/2016	1	1,908,820	13,534,776	13,534,776	9,152,955					1,062,810	3,414,447	11.722
BHM197-VC-1	UPFRONT V LP		SANTA MONICA	CA	PORTFOLIO TRANSFER		11/29/2017	1	2,510,489	7,983,566	7,983,566	4,673,620					675	2,695,628	1.770
BHM1SY-9W-2	UPFRONT VI LP		SANTA MONICA	CA	CAPITAL CALL		12/19/2017	1	8,904,321	13,632,747	13,632,747	3,943,795					33	3,095,679	2.986
BHM1UE-C8-2	VMG PARTNERS IV LP		SAN FRANCISCO	CA	CAPITAL CALL		07/13/2018	3	10,933,973	10,820,897	10,820,897	(377,398)					58,944	701,138	2.888
BHM2BV-56-5	VMG PARTNERS V LP		SAN FRANCISCO	CA	DIRECT WITH ISSUER		10/14/2021	3	22,478	22,478	22,478							4,027,522	0.466
BHM10G-HQ-7	WIND POINT PARTNERS VIII A LP		CHICAGO	IL	VARIOUS		05/08/2017	3	12,570,088	16,042,245	16,042,245	3,523,873					4,474,440	4,091,575	1.871

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
1999999. Joint Venture Interests - Common Stock - Unaffiliated									507,009,572	613,259,748	613,259,748	119,901,285		107,172			100,930,852	180,143,180	XXX
BHM1BV-A5-3	1250 23RD STREET NW		VIENNA	VA	DIRECT WITH ISSUER		11/23/2015		2,107,466	1,754,738	1,754,738	45,160					44,924		8.500
BHM15D-UJ-8	401 OBERLIN ROAD (JV EQUITY)		RALEIGH	NC	VARIOUS		01/20/2015		5,457,825	2,185,022	2,185,022	(311,483)					67,500		22.500
BHM125-SR-3	8860 & 9000 SMITHS MILL ROAD (JV E		NEW ALBANY	OH	DIRECT WITH ISSUER		10/02/2014		280										20.800
BHM1NB-HR-9	ARBORS OF WATERMARK - JV		COLUMBUS	OH	VARIOUS		02/24/2017		2,306,368	1,093,472	1,093,472	(221,928)					170,705		12.000
BHM1J5-US-0	ATRIUM AT WORLDGATE		HERNDON	VA	DIRECT WITH ISSUER		03/14/2016		1,034,257	1,424,751	1,424,751	6,797						461,702	12.750
BHM14W-AW-0	BROOKDALE ON THE PARK		NAPERVILLE	IL	VARIOUS		01/13/2015		2,109,293	2	2	(578,035)					290,213	25,586	23.400
BHM0XV-KH-4	CAMDEN PINEY POINT (JV EQUITY)		HOUSTON	TX	DIRECT WITH ISSUER		02/26/2018		271			(177)					2		24.400
BHM1D3-EP-5	CARMEL CENTER (JV EQUITY)		LOUISVILLE	KY	DIRECT WITH ISSUER		10/14/2015		1,380,786	456,852	456,852	(196,732)					118,445		7.500
BHM12A-EH-9	GRAMERCY APARTMENTS (JV EQUITY)		NEW ALBANY	OH	DIRECT WITH ISSUER		07/16/2014		280										25.200
BHM1H9-6G-7	MAPLE KNOLL (JV EQUITY)		WESTFIELD	IN	VARIOUS		02/18/2016		2,672,398	1,280,054	1,280,054	(304,313)					225,000	17,785	18.000
BHM1CC-4R-3	MCBEE STATION		GREENVILLE	SC	VARIOUS		07/30/2015		2,039,527	1,042,135	1,042,135	(131,438)							9.000
BHM12G-SJ-7	MERITEX INDUSTRIAL PORTFOLIO JV		MINNEAPOLIS	MN	VARIOUS		05/22/2015		1,349			(1,574)					39		28.800
BHM1JJ-EN-9	MERITEX INVESTMENT ENTITY - JV		MINNEAPOLIS	MN	CAPITAL CALL		05/15/2019		1,082,444	559,259	559,259	(1,079,953)					2,216,642	635,975	12.747
BHM193-0C-4	MERITEX METROAIR3 (JV EQUITY)		PLAINFIELD	IN	DIRECT WITH ISSUER		03/25/2015		1,217,178	839,156	839,156	(48,848)					118,443		20.792
BHM17A-FL-4	ONYX AT WARNER CENTER APTS		WOODLAND HILLS	CA	DIRECT WITH ISSUER		06/02/2017		260										22.700
BHM1DQ-ZM-8	PRESTON PARK		NAPERVILLE	IL	CAPITAL CALL		02/16/2021		200			(200)					167		18.000
BHM13R-MZ-2	REDROCK BUSINESS CENTER (JV EQUITY		MAPLE GROVE	MN	DIRECT WITH ISSUER		05/24/2018		11,894										22.000
BHM13V-RQ-8	TRADITION AT STONEWATER (JV EQUITY		CARY	NC	DIRECT WITH ISSUER		10/20/2014		270										15.660
BHM1AB-XW-4	VALLEY CREEK (JV EQUITY)		WOODBURY	MN	CAPITAL CALL		02/05/2020		100								29,250		9.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									21,422,446	10,635,440	10,635,440	(2,822,724)					3,281,331	1,141,048	XXX
BHM025-HJ-5	GREAT LAKES II LLC		SPRINGFIELD	MA	DIRECT WITH ISSUER		12/14/2006	13	100,000	1,185,447	1,185,447	54,146					775,922		12.195
2599999. Joint Venture Interests - Other - Unaffiliated									100,000	1,185,447	1,185,447	54,146					775,922		XXX
401378-AC-8	GUARDIAN LIFE INSURANCE CO AMERICA			NY	HIMCO OPERATIONAL TRANSACTION	1.D FE	12/28/2017		14,036,450	25,426,043	14,069,515		9,094				944,150		0.000
575767-AN-8	MASSACHUSETTS MUTUAL LIFE INSURANC		SPRINGFIELD	MA	PORTFOLIO TRANSFER	1.D FE	10/11/2019		4,241,762	6,172,816	4,236,857		6,212				208,004		0.000
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO		COLUMBUS	OH	PORTFOLIO TRANSFER	1.G FE	08/12/2016		1,587,610	1,726,601	1,503,391		(17,423)				93,750		0.000
638671-AL-1	NATIONWIDE MUTUAL INSURANCE CO			OH	PORTFOLIO TRANSFER	1.G FE	01/25/2019		5,960,150	7,143,516	5,955,674		(1,603)				291,555		0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE		MILWAUKEE	WI	PORTFOLIO TRANSFER	1.C FE	09/20/2019		2,908,709	3,997,341	2,923,456		6,657				131,588		0.000
878091-BD-8	TEACHERS INSURANCE AND ANNUITY			NY	PORTFOLIO TRANSFER	1.D FE	09/15/2014		3,152,066	4,050,184	3,152,445		60				154,595		0.000
2799999. Surplus Debentures, etc - Unaffiliated									31,886,747	48,516,501	31,841,337		2,997				1,823,641		XXX
4899999. Total - Unaffiliated									560,418,765	673,597,136	656,921,972	117,132,708	2,997	107,172			106,898,510	181,284,229	XXX
4999999. Total - Affiliated																			XXX
5099999 - Totals									560,418,765	673,597,136	656,921,972	117,132,708	2,997	107,172			106,898,510	181,284,229	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ...$		1B ...$		1C ...$	2,923,456	1D ...$	21,458,816	1E ...$	1F ...$	1G ...$	7,459,065
1B	2A ...$		2B ...$		2C ...$							
1C	3A ...$		3B ...$		3C ...$							
1D	4A ...$		4B ...$		4C ...$							
1E	5A ...$		5B ...$		5C ...$							
1F	6 .....$											

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
BHM1JL-JQ-2	AEA INVESTORS SBF III LP	NEW YORK	NY	CAPITAL CALL	01/04/2021	3		833,124		3.898
BHM1ZK-V7-4	APOLLO INVESTMENT FUND IX LP	NEW YORK	NY	CAPITAL CALL	03/25/2021	3		6,984,497		0.192
BHM03W-XD-0	APOLLO INVESTMENT FUND VII	NEW YORK	NY	CAPITAL CALL	03/23/2021	3		10,197		0.218
BHM1N0-07-5	ARLINGTON CAPITAL PARTNERS IV LP	CHEVY CHASE	MD	CAPITAL CALL	01/04/2021	3		1,642,215		2.335
BHM1UW-77-0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT	CAPITAL CALL	02/09/2021	3		452,495		0.428
BHM0LK-HQ-5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	CAPITAL CALL	01/25/2021	3		99,551		1.834
BHM1NX-L3-9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	CAPITAL CALL	01/25/2021	3		2,436,540		1.856
BHM298-JB-3	CAROUSEL CAPITAL PARTNERS VI LP	CHARLOTTE	NC	CAPITAL CALL	04/21/2021	3	30,579	44,666		0.643
BHM27R-3Z-7	CENTURY DOXA CO-INVEST L.P.	BOSTON	MA	CAPITAL CALL	09/28/2021	3		653,584		20.830
BHM1HH-9D-3	CENTURY FOCUSED FUND IV LP	BOSTON	MA	CAPITAL CALL	09/13/2021	3		1,973,828		3.224
BHM018-0Z-2	CHARLESBANK EQUITY FUND VI LP	BOSTON	MA	CAPITAL CALL	06/30/2021	3		7,562		0.868
BHM1KA-3R-9	CIP CAPITAL FUND II LP	NEW YORK	NY	CAPITAL CALL	03/29/2021	3		442,444		3.182
BHM2AU-AF-2	CIVC PARTNERS FUND VI LP	CHICAGO	IL	VARIOUS	07/27/2021	3	171,299	20,966		0.750
BHM020-P8-1	CLEARVIEW CAPITAL FUND II LP	GREENWICH	CT	CAPITAL CALL	01/22/2021	3		13,784		3.253
BHM1CS-2E-9	CORTEC GROUP FUND VI LP	NEW YORK	NY	CAPITAL CALL	01/11/2021	3		709,365		2.650
BHM2AL-CS-2	COVENTURE - SPOTTER	NEW YORK	NY	CAPITAL CALL	07/12/2021	3	4,160,977	10,578,283		13.673
BHM0L7-3Z-9	EDG PARTNERS II LP	ATLANTA	GA	CAPITAL CALL	04/29/2021	3		30,780		3.375
BHM2AZ-K9-4	ELLIOTT ASSOCIATES LP - TALCOTT	NEW YORK	NY	HIMCO OPERATIONAL TRANSACTION	07/01/2021	13	14,565,579			0.238
BHM1GW-W0-3	ENCORE CONSUMER CAPITAL FUND III L	SAN FRANCISCO	CA	CAPITAL CALL	01/26/2021	3		1,027,254		3.374
BHM1UU-YN-9	FRONTENAC XI PRIVATE CAPITAL LP	CHICAGO	IL	CAPITAL CALL	05/24/2021	3		3,300,865		5.523
BHM14X-G2-8	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	CAPITAL CALL	01/21/2021	3		128,871		0.400
BHM1JX-C1-8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	CAPITAL CALL	01/20/2021	3		1,656,749		1.026
BHM28X-S4-5	GLOBAL LONG SHORT PARTNERS LP	NEW YORK	NY	DIRECT WITH ISSUER	04/28/2021	13	52,263			0.367
BHM020-B6-3	HALYARD CAPITAL FUND II L.P.	NEW YORK	NY	CAPITAL CALL	07/22/2021	3		31,017		4.617
BHM1VF-GN-1	HEARTWOOD PARTNERS III LP	NORWALK	CT	CAPITAL CALL	02/24/2021	3		1,419,212		2.834
BHM1TX-MA-6	LEEDS EQUITY PARTNERS VI LP	NEW YORK	NY	CAPITAL CALL	07/26/2021	3		370,027		0.640
BHM23L-7W-7	LEXINGTON CAPITAL PART IX TR	NEW YORK	NY	CAPITAL CALL	02/24/2021	3		7,501,897		0.197
BHM1NJ-BT-9	LEXINGTON MIDDLE MARKET INV IV	NEW YORK	NY	CAPITAL CALL	02/12/2021	3		7,143,203		1.167
BHM1B4-26-0	LINEAGE CAPITAL II LP	BOSTON	MA	CAPITAL CALL	01/25/2021	3		149,500		2.408
BHM25F-BE-3	MADISON INDUSTRIES HOLDINGS LLC	CHICAGO	IL	CAPITAL CALL	05/28/2020	3		5,188,903		0.146
BHM1K2-P8-5	MONOMOY CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL CALL	03/18/2021	3		2,792,420		1.664
BHM2D4-E5-5	MONOMOY CAPITAL PARTNERS IV LP	NEW YORK	NY	CAPITAL CALL	12/09/2021	3	453,590			0.451
BHM102-BC-5	MPE PARTNERS II LP	BOSTON	MA	CAPITAL CALL	05/14/2021	3		1,782,488		4.846
BHM1EM-SA-0	MSOUTH EQUITY PARTNERS III LP	ATLANTA	GA	CAPITAL CALL	03/05/2021	3		643,784		2.567
BHM1SN-JU-9	ONE ROCK CAPITAL PARTNERS II LP	NEW YORK	NY	CAPITAL CALL	01/05/2021	3		122,347		1.605
BHM1T8-E2-8	PAMLICO CAPITAL IV LP	CHARLOTTE	NC	CAPITAL CALL	02/04/2021	3		781,892		0.792
BHM29A-RG-8	PAMLICO CAPITAL V LP	CHARLOTTE	NC	VARIOUS	04/27/2021	3	619,306	1,550,318		0.693
BHM1NB-HY-4	PARTHENON INVESTORS V LP	BOSTON	MA	CAPITAL CALL	03/19/2021	3		800,056		1.201
BHM1KN-K1-9	PRAIRIE CAPITAL VI QP LP	CHICAGO	IL	CAPITAL CALL	01/22/2021	3		1,000,000		2.937
BHM01V-2W-6	PRIVATE MARKETS FUND III LP	CONSHOHOCKEN	PA	CAPITAL CALL	04/05/2021	3		310,321		3.167
BHM1QN-52-8	RIVERSIDE STRATEGIC CAPITAL FUND I	NEW YORK	NY	CAPITAL CALL	02/01/2021	3		3,867,037		3.909
BHM1JV-Y9-1	SAW MILL CAPITAL PARTNERS II LP	BRIARCLIFF MANOR	NY	CAPITAL CALL	04/28/2021	3		2,230,177		4.096
BHM1M5-PC-7	SILVER OAK SERVICES PARTNERS III L	EVANSTON	IL	CAPITAL CALL	02/02/2021	3		2,945,248		4.986
BHM1DD-U1-8	SLS MSOUTH HOLDINGS LLC	ATLANTA	GA	DIRECT WITH ISSUER	02/24/2021	3				2.015
BHM28L-F6-0	SOUTHFIELD CAPITAL III LP	GREENWICH	CT	CAPITAL CALL	02/24/2021	3	51,975	310,903		1.110
BHM28X-S5-2	SPT CAPITAL MANAGEMENT	GREENWICH	CT	DIRECT WITH ISSUER	04/28/2021	13	6,940			0.131
BHM1K1-G4-6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	CAPITAL CALL	02/26/2021	3		909,034		0.318
BHM197-P7-9	TAILWIND CAPITAL PARTNERS II LP	NEW YORK	NY	CAPITAL CALL	06/04/2021	3		48,057		0.489
BHM1X3-6F-4	TAILWIND CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL CALL	03/24/2021	3		3,259,909		0.721
BHM1JM-43-7	TAILWIND DISTINCT INVESTOR LP	KENILWORTH	NJ	CAPITAL CALL	09/27/2021	3		1,905		3.810
BHM1TJ-8F-2	TRINITY HUNT PARTNERS V LP	DALLAS	TX	CAPITAL CALL	04/26/2021	3		4,468,093		3.862
BHM1PZ-KU-3	UNION CAPITAL EQUITY PARTNERS II L	GREENWICH	CT	CAPITAL CALL	02/22/2021	3		864,797		3.526
BHM19E-G1-7	UPFRONT GROWTH I LP	SANTA MONICA	CA	CAPITAL CALL	01/07/2021	1		28,178		5.921
BHM1SZ-U2-1	UPFRONT GROWTH II LP	SANTA MONICA	CA	CAPITAL CALL	01/04/2021	1		264,499		15.735
BHM1KJ-Y0-5	UPFRONT IV ANCILLARY LP	SANTA CLARA	CA	CAPITAL CALL	06/25/2021	1		7,108		11.722
BHM197-VC-1	UPFRONT V LP	SANTA MONICA	CA	CAPITAL CALL	01/08/2021	1		219,353		1.770
BHM1SY-9W-2	UPFRONT VI LP	SANTA MONICA	CA	CAPITAL CALL	01/05/2021	1		1,680,472		2.986
BHM1UE-C8-2	VMG PARTNERS IV LP	SAN FRANCISCO	CA	CAPITAL CALL	01/22/2021	3		5,317,470		2.888
BHM2BV-56-5	VMG PARTNERS V LP	SAN FRANCISCO	CA	DIRECT WITH ISSUER	10/14/2021	3	22,478			0.466
BHM10G-HQ-7	WIND POINT PARTNERS VIII A LP	CHICAGO	IL	CAPITAL CALL	01/25/2021	3		82,916		1.871
1999999. Joint Venture Interests - Common Stock - Unaffiliated							20,134,987	91,140,160		XXX
BHM14W-AW-0	BROOKDALE ON THE PARK	NAPERVILLE	IL	CAPITAL CALL	02/17/2021			37,513		23.400
BHM1H9-6G-7	MAPLE KNOLL (JV EQUITY)	WESTFILED	IN	CAPITAL CALL	10/27/2021			29,206		18.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
BHM12G-SJ-7	MERITEX INDUSTRIAL PORTFOLIO JV	MINNEAPOLIS	MN	CAPITAL CALL	08/12/2021			989		28.800
BHM1DQ-ZM-8	PRESTON PARK	NAPERVILLE	IL	CAPITAL CALL	02/16/2021			39,642		18.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated								107,350		XXX
4899999. Total - Unaffiliated							20,134,987	91,247,510		XXX
4999999. Total - Affiliated										XXX
5099999 - Totals							20,134,987	91,247,510		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
995737-22-8	ADAMS STREET PARTNERS	CHICAGO	IL	CAPITAL DISTRIBUTION	12/11/2006	03/25/2021	255,212	81,891				81,891		337,103	337,103				
BHM1JL-JQ-2	AEA INVESTORS SBF III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/25/2016	01/04/2021	2,560,052	(465,018)				(465,018)		2,095,034	2,095,034				
BHM1ZK-V7-4	APOLLO INVESTMENT FUND IX LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/15/2019	03/25/2021	1,974,160	78,640				78,640		2,052,800	2,052,800				276,524
BHM03W-XD-0	APOLLO INVESTMENT FUND VII	NEW YORK	NY	CAPITAL DISTRIBUTION	01/25/2013	03/23/2021	813,805	607,150				607,150		1,420,955	1,420,955				423,114
BHM02K-M8-0	BLACKSTONE CAPITAL PARTNERS V	NEW YORK	NY	CAPITAL DISTRIBUTION	09/24/2010	01/11/2021	340,363	(20,253)				(20,253)		320,110	320,110				21,562
BHM1JY-L4-0	BLACKSTONE CAPITAL PARTNERS VII LP	NEW YORK	NY	CAPITAL DISTRIBUTION	02/17/2017	02/18/2021	38,250	(6,672)				(6,672)		31,578	31,578				453
BHM1UW-77-0	BRYNWOOD PARTNERS VIII LP	GREENWICH	CT	CAPITAL DISTRIBUTION	04/20/2018	02/09/2021	387,194	(169,683)				(169,683)		217,511	217,511				3,548
BHM02X-9R-5	CARLYLE PARTNERS V L.P.	WASHINGTON	DC	CAPITAL DISTRIBUTION	12/04/2012	01/19/2021	407,688	26,452				26,452		434,140	434,140				28,562
BHM0LK-HQ-5	CAROUSEL CAPITAL PARTNERS IV LP	CHARLOTTE	NC	CAPITAL DISTRIBUTION	12/19/2016	06/29/2021	1,207,554	(620,566)				(620,566)		586,988	586,988				1,099,471
BHM1NX-L3-9	CAROUSEL CAPITAL PARTNERS V LP	CHARLOTTE	NC	CAPITAL DISTRIBUTION	09/21/2017	01/29/2021	590,362	(102,068)				(102,068)		488,295	488,295				106,535
BHM1HH-9D-3	CENTURY FOCUSED FUND IV LP	BOSTON	MA	CAPITAL DISTRIBUTION	08/18/2017	02/02/2021	1,349,404	(75,599)				(75,599)		1,273,806	1,273,806				160,756
BHM1KA-3R-9	CIP CAPITAL FUND II LP	NEW YORK	NY	CAPITAL DISTRIBUTION	08/18/2016	03/29/2021	7,318,905	(832,601)				(832,601)		6,486,305	6,486,305				1,413,341
BHM020-P8-1	CLEARVIEW CAPITAL FUND II LP	GREENWICH	CT	CAPITAL DISTRIBUTION	06/10/2013	05/28/2021	2,615,900	(1,612,931)				(1,612,931)		1,002,968	1,002,968				3,903,953
BHM1CS-2E-9	CORTEC GROUP FUND VI LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/10/2016	01/12/2021	5,844,289	423,713				423,713		6,268,003	6,268,003				796,021
BHM2AL-CS-2	COVENTURE - SPOTTER	NEW YORK	NY	CAPITAL DISTRIBUTION	07/12/2021	11/15/2021								16,322	16,322				421
BHM01P-Q6-0	D. E. SHAW SECURITIES LP	NEW YORK	NY	CAPITAL DISTRIBUTION	03/31/2006	11/17/2021	136,661	20,550				20,550		157,211	157,211				
BHM025-UB-7	DLJ INVESTMENT PARTNERS III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	12/23/2016	09/03/2021	51,256							51,256	51,256				22,781
BHM1TE-L2-7	DRAWBRIDGE SPECIAL OPPS FUND II	NEW YORK	NY	CAPITAL DISTRIBUTION	12/29/2017	12/14/2021	5,585	1,432				1,432		7,017	7,017				
BHM0L7-3Z-9	EDG PARTNERS II LP	ATLANTA	GA	CAPITAL DISTRIBUTION	07/27/2015	01/14/2021	1,135,374	(103,649)				(103,649)		1,031,725	1,031,725				1,395,840
BHM1RX-UR-2	ELLIOTT ASSOCIATES LP	NEW YORK	NY	VARIOUS	10/02/2017	01/13/2021	16,627,584	(1,627,584)				(1,627,584)		15,000,000	15,000,000				24,948
BHM2AZ-K9-4	ELLIOTT ASSOCIATES LP - TALCOTT	NEW YORK	NY	CAPITAL DISTRIBUTION	07/01/2021	07/13/2021								272,970	272,970				2,778,031
BHM1GW-W0-3	ENCORE CONSUMER CAPITAL FUND III L	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	01/04/2016	12/30/2021	1,710,644							1,710,644	1,710,644				413,738
995724-51-5	FINANCIAL TECHNOLOGY VENTURES II	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	11/06/2003	06/01/2021	432,486	277,627				277,627		710,113	710,113				
BHM14X-G2-8	FS EQUITY PARTNERS VII LP	LOS ANGELES	CA	CAPITAL DISTRIBUTION	01/28/2016	01/21/2021	613,054	(95,536)				(95,536)		517,517	517,517				89,797
BHM1JX-C1-8	GAMUT INVESTMENT FUND I LP	NEW YORK	NY	CAPITAL DISTRIBUTION	07/11/2016	01/20/2021	652,498	(45,808)				(45,808)		606,690	606,690				
BHM01E-1X-3	GARTMORE RIVERVIEW DIVERSIFIED OPP	RED BANK	NY	CAPITAL DISTRIBUTION	04/28/2006	04/28/2021	105,082	318,077				318,077		423,159	423,159				(355,951)
BHM020-B6-3	HALYARD CAPITAL FUND II L.P.	NEW YORK	NY	CAPITAL DISTRIBUTION	10/17/2012	07/22/2021	1,170,687	(71,857)				(71,857)		1,098,830	1,098,830				148,772
995742-02-0	J W CHILDS EQUITY PARTNERS III	BOSTON	MA	CAPITAL DISTRIBUTION	08/07/2013	09/27/2021	4,458	(4,366)				(4,366)		92	92				8,248
BHM1S8-E4-5	KKR REAL ESTATE CREDIT OPPORTUNITY	NEW YORK	NY	CAPITAL DISTRIBUTION	10/26/2017	03/01/2021	1,339,589	107,687				107,687		1,450,473	1,450,473				(2,236)
BHM23L-7W-7	LEXINGTON CAPITAL PART IX TR	NEW YORK	NY	CAPITAL DISTRIBUTION	01/15/2020	03/30/2021	875,911	(172,735)				(172,735)		703,176	703,176				47,944
BHM1NJ-BT-9	LEXINGTON MIDDLE MARKET INV IV	NEW YORK	NY	CAPITAL DISTRIBUTION	03/01/2019	04/29/2021	205,956							205,956	205,956				3,813
BHM0JQ-ZJ-1	LOCAL RETAIL SOLUTIONS MEZZANINE	WINSTON-SALEM	NC	HIMCO OPERATIONAL TRANSACTION	05/01/2015	08/31/2021													
BHM1K2-P8-5	MONOMOY CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	12/18/2018	01/26/2021	1,839,178	(525,720)				(525,720)		1,313,458	1,313,458				99,485
BHM102-BC-5	MPE PARTNERS II LP	BOSTON	MA	CAPITAL DISTRIBUTION	03/30/2017	03/30/2021	4,309,394							4,309,394	4,309,394				2,473,727
BHM1EM-SA-0	MSOUTH EQUITY PARTNERS III LP	ATLANTA	GA	CAPITAL DISTRIBUTION	10/24/2016	07/27/2021	7,527,262	(100,421)				(100,421)		7,426,841	7,426,841				4,765,623
BHM032-S5-9	NEW SILK ROUTE PE ASIA FUND	NEW YORK	IND	CAPITAL DISTRIBUTION	07/15/2008	07/20/2021	1,583,193							1,583,193	1,583,193				67,429
BHM1SN-JU-9	ONE ROCK CAPITAL PARTNERS II LP	NEW YORK	NY	CAPITAL DISTRIBUTION	10/30/2017	02/22/2021	1,423,212	(258,090)				(258,090)		1,165,122	1,165,122				78,994
995734-20-9	OZ DOMESTIC PARTNERS	GRAND CAYMAN	KY	HIMCO OPERATIONAL TRANSACTION	01/02/2002	08/24/2021	13					13		13	13				(13)
BHM1T8-E2-8	PAMLICO CAPITAL IV LP	CHARLOTTE	NC	CAPITAL DISTRIBUTION	12/20/2017	02/04/2021	1,076,655	(83,812)				(83,812)		992,843	992,843				
BHM1NB-HY-4	PARTHENON INVESTORS V LP	BOSTON	MA	CAPITAL DISTRIBUTION	01/03/2017	06/17/2021	537,076	(169,797)				(169,797)		367,279	367,279				19,713
BHM0MA-07-6	PHYSICAL REHABILITATION NETWORK HO	EVANSTON	IL	CAPITAL DISTRIBUTION	05/01/2015	12/28/2021	600							600	600				248,190
BHM01V-2W-6	PRIVATE MARKETS FUND III LP	CONSHOHOCKEN	PA	CAPITAL DISTRIBUTION	09/29/2017	11/23/2021	4,557,382	(4,557,312)				(4,557,312)		4,575	4,575				892,398
BHM1QN-52-8	RIVERSIDE STRATEGIC CAPITAL FUND I	NEW YORK	NY	CAPITAL DISTRIBUTION	05/23/2017	02/01/2021	3,650,829	255,893				255,893		3,906,721	3,906,721				280,603
BHM1JV-Y9-1	SAW MILL CAPITAL PARTNERS II LP	BRIARCLIFF MANOR	NY	CAPITAL DISTRIBUTION	05/23/2016	11/08/2021	466,710	(19,717)				(19,717)		446,993	446,993				12,169
BHM1M5-PC-7	SILVER OAK SERVICES PARTNERS III L	EVANSTON	IL	CAPITAL DISTRIBUTION	11/21/2016	05/07/2021	164,110	12,316				12,316		176,426	176,426				2,834
BHM1DD-U1-8	SLS MSOUTH HOLDINGS LLC	ATLANTA	GA	DIRECT WITH ISSUER	12/16/2021	12/16/2021	100					100							
BHM1XQ-D6-5	SRS EQUITY HOLDINGS LLC - TALCOTT	COLORADO SPRINGS	CO	HIMCO OPERATIONAL TRANSACTION	11/01/2018	08/31/2021	3,004,991	796,619				796,619		3,801,610	3,801,610				7,966,306
BHM045-M8-1	STONE ARCH CAPITAL II LP	MINNEAPOLIS	MN	CAPITAL DISTRIBUTION	12/24/2010	08/31/2021	1,842,437	(159,041)				(159,041)		1,683,396	1,683,396				437,700
BHM1K1-G4-6	STRATEGIC PARTNERS FUND VII LP	NEW YORK	NY	CAPITAL DISTRIBUTION	09/22/2017	03/22/2021	148,794	(14,097)				(14,097)		134,698	134,698				13,986
BHM1X3-6F-4	TAILWIND CAPITAL PARTNERS III LP	NEW YORK	NY	CAPITAL DISTRIBUTION	09/26/2018	03/24/2021	929,356	218,787				218,787		1,148,143	1,148,143				71,659
BHM04S-4W-8	TCW/CRESCENT MEZZANINE PARTNERS V	LOS ANGELES	CA	CAPITAL DISTRIBUTION	06/03/2019	05/27/2021	668,729	(359,463)				(359,463)		309,266	309,266				1,154,171
BHM0JQ-VC-0	UCC-LRS LLC	NEW YORK	NY	HIMCO OPERATIONAL TRANSACTION	05/01/2015	08/31/2021		600				600		600	600				(600)
BHM1PZ-KU-3	UNION CAPITAL EQUITY PARTNERS II L	GREENWICH	CT	CAPITAL DISTRIBUTION	07/26/2018	02/22/2021	70,430							70,430	70,430				618
BHM19E-G1-7	UPFRONT GROWTH I LP	SANTA MONICA	CA	CAPITAL DISTRIBUTION	09/02/2015	08/13/2021	100,248	(22,558)				(22,558)		77,690	77,690				6,356
BHM1SZ-U2-1	UPFRONT GROWTH II LP	SANTA MONICA	CA	CAPITAL DISTRIBUTION	12/19/2017	08/13/2021	6,518,924	(2,514,183)				(2,514,183)		4,004,741	4,004,741				7,515
BHM1KJ-Y0-5	UPFRONT IV ANCILLARY LP	SANTA CLARA	CA	CAPITAL DISTRIBUTION	10/28/2016	06/25/2021	5,217,833	(2,949,612)				(2,949,612)		2,268,221	2,268,221				483,363
BHM197-VC-1	UPFRONT V LP	SANTA MONICA	CA	CAPITAL DISTRIBUTION	02/16/2016	02/17/2021	2,930,051	(757,929)				(757,929)		2,172,122	2,172,122				324

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
BHM1SY-9W-2	UPFRONT VI LP	SANTA MONICA	CA	CAPITAL DISTRIBUTION	12/19/2017	04/01/2021	146,729	(14,376)				(14,376)		132,353	132,353				(5)
BHM1UE-C8-2	VMG PARTNERS IV LP	SAN FRANCISCO	CA	CAPITAL DISTRIBUTION	03/15/2018	05/28/2021	94,814	(4,262)				(4,262)		90,552	90,552				165
1999999. Joint Venture Interests - Common Stock - Unaffiliated							99,578,302	(15,309,169)				(15,309,169)		84,566,027	84,566,027				31,892,696
BHM0ZN-SV-1	1305 CENTRAL AVE (JV EQUITY)	CHARLOTTE	NC	HIMCO OPERATIONAL TRANSACTION	11/16/2017	02/19/2021		44,296				44,296		44,296	44,296				(44,296)
BHM14W-AW-0	BROOKDALE ON THE PARK	NAPERVILLE	IL	CAPITAL DISTRIBUTION	01/13/2015	06/28/2021	76,638	194,312				194,312		270,950	270,950				16,817
BHM0XV-KH-4	CAMDEN PINEY POINT (JV EQUITY)	HOUSTON	TX	CAPITAL DISTRIBUTION	02/27/2014	07/08/2021	2,672,829	876,149				876,149		3,548,978	3,548,978				32,833
BHM01W-E7-6	COLONY REALTY PARTNERS II LP 2006	LOS ANGELES	CA	HIMCO OPERATIONAL TRANSACTION	06/16/2009	02/19/2021		118				118		118	118				(118)
BHM12G-SJ-7	MERITEX INDUSTRIAL PORTFOLIO JV	MINNEAPOLIS	MN	HIMCO OPERATIONAL TRANSACTION	10/02/2014	06/04/2021	2,673,442	(1,253,725)				(1,253,725)		1,419,718	1,419,718				3,016,983
BHM1JJ-EN-9	MERITEX INVESTMENT ENTITY - JV	MINNEAPOLIS	MN	VARIOUS	12/16/2016	02/19/2021	2,928,739	(1,311,412)				(1,311,412)		1,719,515	1,719,515				259,376
BHM1DQ-ZM-8	PRESTON PARK	NAPERVILLE	IL	HIMCO OPERATIONAL TRANSACTION	10/29/2015	08/19/2021	2,411,116	800,734				800,734		3,251,292	3,251,292				2,849,125
BHM0ZF-3B-9	SILVER OAKS (JV EQUITY)	EVANSTON	IL	HIMCO OPERATIONAL TRANSACTION	03/21/2017	08/17/2021		272				272		272	272				8,140
BHM1JW-CZ-5	WHITE OAKS INVESTMENT ENTITY (JV E	WESTERVILLE	OH	DIRECT WITH ISSUER	10/07/2019	05/18/2021		150				150		150	150				62,489
BHM1CC-4K-8	WIND DANCE APTS	CARROLTON	TX	HIMCO OPERATIONAL TRANSACTION	04/25/2016	02/19/2021		106,665				106,665		106,665	106,665				(106,665)
2199999. Joint Venture Interests - Real Estate - Unaffiliated							10,762,764	(542,440)				(542,440)		10,361,954	10,361,954				6,094,685
4899999. Total - Unaffiliated							110,341,066	(15,851,609)				(15,851,609)		94,927,981	94,927,981				37,987,381
4999999. Total - Affiliated																			
5099999 - Totals							110,341,066	(15,851,609)				(15,851,609)		94,927,981	94,927,981				37,987,381

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25044@-AA-1	DESERT SUNLIGHT FUNDING I-GTD				1.A PL	7,616,246	113.4210	8,638,392	7,616,246	7,616,246					3.506	3.506	JAJO	62,306	266,393	08/01/2012	09/30/2036
82340*-AB-3	SHEPHERDS FLAT FUND TRUST I A-1-G				1.A FE	12,000,000	117.0760	14,049,072	12,000,000	12,000,000					4.480	4.480	JAJO	91,093	537,600	05/02/2011	04/30/2032
912810-FG-8	TREASURY BOND				1.A	1,876,699	125.9490	1,889,238	1,500,000	1,702,011		(24,959)			5.250	3.126	FA	29,745	78,750	03/31/2014	02/15/2029
912810-FT-0	TREASURY BOND				1.A	2,348,125	137.4380	2,748,750	2,000,000	2,252,532		(13,764)			4.500	3.369	FA	33,995	90,000	03/31/2014	02/15/2036
912810-QU-5	TREASURY BOND	SD			1.A	118,125	120.4800	150,601	125,000	119,665		182			3.125	3.420	FA	1,475	3,906	03/16/2012	02/15/2042
912810-QZ-4	TREASURY BOND				1.A	3,020,026	120.5270	3,614,614	2,999,000	3,015,684		(553)			3.125	3.089	FA	35,399	93,719	03/27/2013	02/15/2043
912810-RB-6	TREASURY BOND				1.A	914,015	116.2030	1,162,031	1,000,000	930,625		2,191			2.875	3.331	MN	3,733	28,750	06/28/2013	05/15/2043
912810-RD-2	TREASURY BOND				1.A	16,407,511	132.2460	22,253,563	16,827,400	16,477,989		9,985			3.750	3.892	MN	81,929	631,027	12/16/2013	11/15/2043
912810-RD-2	TREASURY BOND	M			1.A	194,883,684	132.2460	264,321,403	199,871,000	195,720,793		118,594			3.750	3.892	MN	973,129	7,495,162	12/16/2013	11/15/2043
912810-RK-6	TREASURY BOND	SD			1.A	185,599	109.9730	208,948	190,000	186,312		115			2.500	2.612	FA	1,794	4,750	04/24/2015	02/15/2045
912810-RY-6	TREASURY BOND				1.A	98,051	116.3670	118,694	102,000	98,421		92			2.750	2.946	FA	1,060	2,805	10/25/2017	08/15/2047
912810-SA-7	TREASURY BOND				1.A	453,016	122.0550	566,333	464,000	453,884		248			3.000	3.123	FA	5,258	13,920	05/07/2018	02/15/2048
912810-SA-7	TREASURY BOND	C			1.A	137,662	122.0550	172,097	141,000	137,926		75			3.000	3.123	FA	1,598	4,230	05/07/2018	02/15/2048
912810-SD-1	TREASURY BOND	C			1.A	293,627	122.3630	384,220	314,000	294,967		438			3.000	3.346	FA	3,558	9,420	10/25/2018	08/15/2048
912810-SE-9	TREASURY BOND				1.A	3,405,336	130.8400	4,181,509	3,195,900	3,392,004		(4,667)			3.375	3.039	MN	14,004	107,862	02/01/2019	11/15/2048
912810-SE-9	TREASURY BOND	C			1.A	36,517,777	130.8400	45,069,208	34,446,100	36,383,868		(45,918)			3.375	3.066	MN	150,940	1,162,556	02/01/2019	11/15/2048
912810-SF-6	TREASURY BOND				1.A	1,711,823	122.9450	2,087,611	1,698,000	1,710,991		(309)			3.000	2.959	FA	19,241	50,940	04/09/2019	02/15/2049
912810-SF-6	TREASURY BOND	M			1.A	20,227,638	122.9450	24,714,464	20,102,000	20,220,047		(2,801)			3.000	2.968	FA	227,786	603,060	03/21/2019	02/15/2049
912810-SL-3	TREASURY BOND				1.A	601,088	101.5740	528,186	520,000	597,417		(2,246)			2.000	1.361	FA	3,928	10,400	05/08/2020	02/15/2050
912810-SL-3	TREASURY BOND	C			1.A	4,586,678	101.5740	4,042,653	3,980,000	4,559,395		(16,775)			2.000	1.374	FA	30,066	79,600	05/12/2020	02/15/2050
912810-SP-4	TREASURY BOND				1.A	21,826,076	87.5980	20,065,982	22,907,000	21,859,868		28,762			1.375	1.574	FA	118,970	314,971	10/27/2020	08/15/2050
912810-SP-4	TREASURY BOND	M			1.A	76,313,612	87.5980	70,159,546	80,093,000	76,431,765		100,565			1.375	1.574	FA	415,972	1,101,279	10/27/2020	08/15/2050
912810-SZ-2	TREASURY BOND				1.A	22,245,592	101.9380	23,157,142	22,717,000	22,248,139		2,547			2.000	2.094	FA	171,612		10/21/2021	08/15/2051
912810-SZ-2	TREASURY BOND	M			1.A	110,499,896	101.9380	112,929,421	110,783,000	110,498,131		(1,765)			2.000	2.011	FA	836,893		10/21/2021	08/15/2051
912810-TB-4	TREASURY BOND				1.A	5,275,655	99.2030	5,423,433	5,467,000	5,276,145		490			1.875	2.031	MN	13,309		11/23/2021	11/15/2051
912810-TB-4	TREASURY BOND	M			1.A	68,536,122	99.2030	70,466,938	71,033,000	68,543,117		6,994			1.875	2.032	MN	172,922		11/23/2021	11/15/2051
912828-4D-9	TREASURY NOTE				1.A	596,086	102.4650	614,789	600,000	598,974		802			2.500	2.641	MS	3,854	15,000	04/05/2018	03/31/2023
912828-5T-3	TREASURY NOTE				1.A	2,029,665	105.7340	2,149,578	2,033,000	2,030,999		469			2.625	2.651	JD	26,976	53,366	01/28/2019	12/31/2025
912828-5T-3	TREASURY NOTE	C			1.A	3,660,984	105.7340	3,877,277	3,667,000	3,663,390		846			2.625	2.651	JD	48,658	96,259	01/28/2019	12/31/2025
912828-V9-8	TREASURY NOTE				1.A	451,280	104.7540	477,678	456,000	453,407		471			2.250	2.369	FA	3,875	10,260	04/10/2017	02/15/2027
912828-VB-3	TREASURY NOTE				1.A	862,692	101.6480	907,212	892,500	888,018		3,191			1.750	2.124	MN	2,028	15,619	05/30/2013	05/15/2023
91282C-CF-6	TREASURY NOTE				1.A	1,495,605	97.9450	1,469,180	1,500,000	1,648,476		506			0.750	0.810	MN	994	5,625	05/27/2021	05/31/2026
912803-CK-7	TREASURY STRIP (PRIN)				1.A	5,646,675	87.9130	9,558,748	10,873,000	7,678,596		287,326			0.000	3.820	N/A			12/05/2013	02/15/2031
912803-EE-9	TREASURY STRIP (PRIN)				1.A	670,665	64.8370	1,508,762	2,327,000	937,548		38,170			0.000	4.164	N/A			12/05/2013	11/15/2043
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						627,513,331	XXX	723,667,273	644,440,146	630,627,350		489,303			XXX	XXX	XXX	3,588,102	12,887,228	XXX	XXX
36200Q-JD-7	GNMA 30YR			4	1.A	2,344	115.2260	2,591	2,248	2,504		(14)			7.000	3.610	MON	13	155	07/18/2002	03/01/2032
3620A6-3L-9	GNMA RMBS-POOL-720903			4	1.A	289,494	112.1480	289,177	257,853	289,494					4.500	(0.629)	MON	967		12/30/2021	07/15/2039
362000-WP-5	GNMA 30YR			4	1.A	1,323	112.7930	1,431	1,269	1,402		(8)			7.000	3.791	MON	7	87	07/18/2002	01/01/2032
36241K-N7-9	GNMA RMBS-POOL-782214			4	1.A	127,002	115.9100	127,078	109,635	127,002					6.500	2.436	MON	594		12/30/2021	07/15/2032
36200W-TB-7	GNMA 30YR			4	1.A	1,836	111.9800	2,017	1,801	1,880		(4)			7.000	5.614	MON	11	125	03/20/2002	11/01/2031
38378F-TP-5	GNMA RMBS-SER-2013-5 CL-ZJ			4	1.A	516,737	103.4240	519,164	501,976	516,737					3.000	2.695	MON	1,255		12/30/2021	01/20/2043
36201C-PY-4	GNMA 30YR			4	1.A	29,047	109.7090	31,401	28,622	29,192		(30)			6.500	5.857	MON	155	1,851	02/05/2002	01/01/2032
38378U-FY-8	GNMA RMBS-SER-2013-150 CL-ZQ			4	1.A	438,086	103.0150	438,667	425,828	438,086					2.750	1.869	MON	976		12/30/2021	10/16/2043
36201E-3C-2	GNMA 30YR			4	1.A	19,353	102.6940	19,337	18,829	19,808		(60)			7.000	5.383	MON	110	1,312	04/17/2002	05/01/2032
38379F-NB-1	GNMA RMBS-SER-2015-176 CL-AL			4	1.A	1,651,179	103.3160	1,653,180	1,600,120	1,651,179					3.000	(0.171)	MON	4,000		12/30/2021	09/20/2045
36201F-PK-7	GNMA 30YR			4	1.A	69,080	112.1640	75,386	67,210	70,881		(176)			7.000	5.322	MON	392	4,607	04/17/2002	05/01/2032
38379F-YH-6	GNMA RMBS-SER-2015-170 CL-ZA			4	1.A	722,259	108.4900	724,109	667,443	722,259					3.000	1.621	MON	1,669		12/30/2021	10/20/2045
36201F-Q6-7	GNMA 30YR			4	1.A	11,302	101.2110	11,129	10,996	11,504		(28)			7.000	5.565	MON	64	764	04/17/2002	05/01/2032
38379P-LY-1	GNMA RMBS-SER-2015-77 CL-JY			4	1.A	307,689	106.0190	308,674	291,150	307,689					3.000	2.191	MON	728		12/30/2021	05/20/2045
36201J-EW-5	GNMA 30YR			4	1.A	52,735	103.3840	52,996	51,262	53,677		(120)			7.000	5.535	MON	299	3,566	04/19/2002	04/01/2032
38379T-F7-9	GNMA RMBS-SER-2016-9 CL-YD			4	1.A	809,628	103.4010	810,660	783,996	809,628					3.000	(0.053)	MON	1,960		12/30/2021	01/20/2046
36201U-AH-7	GNMA 30YR			4	1.A	20,483	104.8350	20,595	19,645	21,722		(96)			7.000	3.895	MON	115	1,247	07/18/2002	08/01/2032
38379X-M6-4	GNMA RMBS-SER-2016-99 CL-CY			4	1.A	1,922,485	103.1470	1,924,364	1,865,653	1,922,485					3.000	(0.382)	MON	4,664		12/30/2021	07/20/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36209A-6R-6	GNMA 30YR			4	1.A	514	101.7950	517	508	522		(1)			8.000	7.015	MON	3	41	07/13/2000	07/01/2030
36209E-VR-0	GNMA 30YR			4	1.A	1,068	101.1090	1,035	1,024	1,116		(10)			7.000	3.372	MON	6	71	07/18/2002	10/01/2028
36209S-TU-5	GNMA 30YR			4	1.A	1,752	102.0520	1,715	1,680	1,779		(8)			7.000	4.517	MON	10	106	07/18/2002	06/01/2028
3620A1-X7-8	GNMA 30YR			4	1.A	4,006	115.5390	4,482	3,879	3,980		(60)			5.000	3.888	MON	16	193	04/28/2015	06/01/2039
3620A8-LU-5	GNMA 30YR			4	1.A	15,013	115.4930	16,818	14,562	14,897		(183)			5.000	4.023	MON	61	719	04/28/2015	08/01/2039
3620A9-SH-5	GNMA 30YR			4	1.A	30,314	115.1260	33,850	29,403	29,941		(285)			5.000	4.218	MON	123	1,436	04/28/2015	09/01/2039
3620AC-3Z-5	GNMA 30YR			4	1.A	60,927	114.9950	67,984	59,119	60,315		(619)			5.000	4.138	MON	246	2,849	04/28/2015	09/01/2039
3620AC-4G-6	GNMA 30YR			4	1.A	6,865	115.4750	7,693	6,662	6,810		(80)			5.000	4.055	MON	28	325	04/28/2015	09/01/2039
36212J-WR-3	GNMA 30YR			4	1.A	1,212	100.3980	1,203	1,198	1,219		(1)			8.000	7.379	MON	8	95	07/13/2000	08/01/2030
36213D-3C-0	GNMA 30YR			4	1.A	10,424	109.7090	11,155	10,167	10,381		(14)			6.500	5.827	MON	55	655	04/28/2015	02/01/2032
36213E-YA-8	GNMA 30YR			4	1.A	1,392	110.5880	1,510	1,366	1,420		(3)			7.000	5.763	MON	8	95	03/20/2002	04/01/2032
36213S-EB-7	GNMA 30YR			4	1.A	1,165	100.3530	1,147	1,143	1,194		(3)			7.000	5.544	MON	7	78	03/20/2002	06/01/2031
36213T-6Y-4	GNMA 30YR			4	1.A	24,418	111.8190	26,790	23,958	24,821		(41)			7.000	5.848	MON	140	1,651	03/20/2002	10/01/2031
36213V-R2-6	GNMA 30YR			4	1.A	28,683	109.7620	29,948	27,285	28,237		(46)			7.000	5.878	MON	159	1,875	04/28/2015	11/01/2031
36213X-T5-3	GNMA 30YR			4	1.A	3,143	112.1440	3,296	2,939	3,059		(10)			7.000	5.732	MON	17	205	04/28/2015	05/01/2032
36225B-G7-7	GNMA 30YR PLATINUM			4	1.A	4,223	113.5970	4,638	4,083	4,310		(16)			7.000	4.962	MON	24	280	10/15/2001	12/01/2029
36225B-LL-0	GNMA 30YR PLATINUM			4	1.A	14,080	113.9990	15,520	13,614	14,408		(44)			7.000	5.015	MON	79	934	10/15/2001	12/01/2030
36225B-NC-8	GNMA 30YR PLATINUM			4	1.A	918	114.6290	1,032	900	935		(2)			7.000	5.676	MON	5	62	03/20/2002	05/01/2031
36225B-PM-4	GNMA 30YR PLATINUM			4	1.A	8,314	114.3130	9,227	8,071	8,550		(17)			7.000	5.051	MON	47	554	03/06/2002	09/01/2031
36225B-TE-8	GNMA 30YR PLATINUM			4	1.A	59,190	115.8900	65,789	56,769	62,982		(280)			7.000	3.758	MON	331	3,904	07/18/2002	05/01/2032
36179U-CA-8	GNMA2 30YR			4	1.A	168,517	104.8870	177,085	168,833	168,404		(106)			3.500	3.572	MON	492	5,458	09/11/2018	09/01/2048
36202E-3E-7	GNMA2 30YR			4	1.A	68,155	109.6280	73,229	66,798	68,102		67			4.500	3.998	MON	250	2,909	04/16/2009	03/01/2039
36202F-CN-4	GNMA2 30YR			4	1.A	28,898	109.6300	31,327	28,575	28,857		16			4.500	4.248	MON	107	1,239	11/17/2009	11/01/2039
36202F-DB-9	GNMA2 30YR			4	1.A	29,386	109.6300	31,403	28,644	29,283		36			4.500	3.938	MON	107	1,240	12/17/2009	12/01/2039
36202F-E6-9	GNMA2 30YR			4	1.A	78,400	109.6300	85,087	77,613	78,501		43			4.500	4.217	MON	291	3,359	04/28/2015	03/01/2040
36202F-EH-5	GNMA2 30YR			4	1.A	62,997	109.6300	68,531	62,511	62,959		14			4.500	4.321	MON	234	2,720	03/16/2010	02/01/2040
36202F-GW-0	GNMA2 30YR			4	1.A	42,336	108.6060	41,376	38,097	43,365		227			4.500	1.437	MON	143	1,652	09/07/2012	06/01/2040
36202F-HY-5	GNMA2 30YR			4	1.A	232,906	112.5950	245,416	217,963	234,568		504			5.000	3.188	MON	908	10,542	04/28/2015	07/01/2040
36202F-HY-5	GNMA2 30YR	C		4	1.A	271,644	112.5950	286,225	254,207	273,520		577			5.000	3.193	MON	1,059	12,296	09/30/2010	07/01/2040
36202F-LP-9	GNMA2 30YR			4	1.A	173,451	109.8150	181,897	165,640	174,756		440			4.500	3.202	MON	621	7,225	04/28/2015	10/01/2040
3620AR-JT-9	GNMA2 30YR			4	1.A	228,349	109.8450	241,629	219,973	224,582		(2,729)			4.500	3.664	MON	825	9,677	04/28/2015	10/01/2040
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						8,654,720	XXX	8,780,510	8,302,723	8,664,900		(3,167)			XXX	XXX	XXX	24,391	88,159	XXX	XXX
38377K-A5-9	GNR_10-112			4	1.A	917,915	101.4800	819,798	807,846	813,802		(13,761)			4.500	2.951	MON	3,029	35,981	02/27/2012	06/01/2027
38377N-SX-3	GNR_10-167			4	1.A	6,166,361	109.5840	5,986,558	5,463,000	5,668,652		(67,091)			4.250	3.061	MON	19,348	232,178	02/24/2012	11/01/2029
38378N-HQ-9	GNR_13-175 IS			4,5,6	1.A	86,945	0.8890	15,315		4,693		(56,557)			0.299	12.500	MON	430	10,013	01/26/2016	05/01/2055
38378X-TX-9	GNR_14-148 IS			4,5,6	1.A	501,639	2.1790	151,373		102,882		(358,984)			0.484	12.500	MON	2,799	59,961	10/16/2014	10/01/2056
38380J-DW-5	GNR_17-168 IS			4,5,6	1.A	183,467	4.4390	119,404		109,008		(118,864)			0.590	3.199	MON	1,323	21,600	11/20/2017	12/01/2059
38380J-ND-6	GNR_18-10 IS			4,5,6	1.A	3,455,240	4.7710	2,141,120		1,645,929		(2,781,921)			0.674	3.649	MON	25,222	434,599	01/19/2018	04/01/2060
38380J-8R-2	GNR_18-95 IS			4,5,6	1.A	708,151	5.3440	712,376		270,673		(526,757)			0.393	12.500	MON	4,367	77,862	07/25/2018	01/01/2060
38380N-KC-2	GNR_19-105 IS			4,5,6	1.A	1,692,744	7.4630	1,478,157		895,489		(2,417,924)			0.776	12.500	MON	12,814	244,250	08/21/2019	08/01/2061
38380M-G5-4	GNR_19-14 IS			4,5,6	1.A	758,989	7.2570	655,251		274,041		(1,205,291)			0.688	12.500	MON	5,174	105,656	01/25/2019	11/01/2060
38380M-K7-5	GNR_19-17 IS			4,5,6	1.A	635,175	6.2520	580,623		116,029		(563,891)			0.690	12.500	MON	5,343	83,820	02/20/2019	12/01/2060
38380M-E9-8	GNR_19-8 IS			4,5,6	1.A	225,664	6.2420	208,926				(736,274)			0.596	12.500	MON	1,663	40,960	01/25/2019	11/01/2060
38380N-5G-0	GNR_20-25 IS			4,5,6	1.A	3,400,305	7.3290	2,868,546		2,554,155		(3,069,862)			0.791	3.000	MON	89,732	901,924	02/19/2020	01/01/2062
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						18,732,594	XXX	15,737,448	6,270,846	12,455,353		(11,917,177)			XXX	XXX	XXX	171,245	2,248,804	XXX	XXX
0599999. Total - U.S. Government Bonds						654,900,644	XXX	748,185,231	659,013,715	651,747,603		(11,431,040)			XXX	XXX	XXX	3,783,738	15,224,191	XXX	XXX
P3143N-AQ-7	CODELCO INC		D		1.F FE	1,923,988	110.3060	2,206,128	2,000,000	1,933,120		1,932			4.250	4.500	JJ	38,722	85,000	02/26/2019	07/17/2042
045167-AW-3	ASIAN DEVELOPMENT BANK SENIOR UNSECURED		C		1.A FE	1,844,374	127.1400	1,846,073	1,452,000	1,844,374					5.820	1.427	JD	3,521		12/30/2021	06/16/2028
292460-AB-1	EMPRESA DE TRANSPORTE DE PASAJEROS		D	2	1.G FE	859,600	116.5000	932,000	800,000	854,226		(1,268)			5.000	4.529	JJ	17,333	40,000	05/24/2017	01/25/2047
29135L-AB-6	ABU DHABI GOVT INT'L SENIOR UNSECURED		C		1.C FE	501,300	119.6690	501,413	419,000	501,300					4.125	3.022	AO	3,841		12/30/2021	10/11/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Y20721-AJ-8	INDONESIA (REPUBLIC OF)		D		2.B FE	3,094,677	139.3870	3,763,441	2,700,000	3,022,347		(13,647)			6.625	5.449	FA	66,581	178,875	05/26/2017	02/17/2037
29135L-AJ-9	ABU DHABI GOVT INT'L SENIOR UNSECURED		C		1.C FE	294,489	116.4790	294,692	253,000	294,489					3.875	3.010	AO	2,042		12/30/2021	04/16/2050
Y20721-BE-8	INDONESIA (REPUBLIC OF)		D		2.B FE	402,100	117.3990	469,596	400,000	401,729		(58)			4.625	4.590	AO	3,906	18,500	01/09/2019	04/15/2043
29135L-AN-0	ABU DHABI GOVT INT'L SENIOR UNSECURED		C		1.C FE	2,353,286	90.9710	2,348,871	2,582,000	2,353,293		6			2.700	3.050	MS	23,044		12/30/2021	09/02/2070
698299-AW-4	PANAMA (REPUBLIC OF)		D		2.B FE	1,609,600	133.7500	1,671,875	1,250,000	1,539,905		(16,198)			6.700	4.352	JJ	36,059	83,750	05/23/2017	01/26/2036
302154-BK-4	EXPORT-IMPORT BK KOREA SENIOR UNSECURED		C		1.C FE	1,572,526	106.0940	1,571,257	1,481,000	1,572,526					4.000	0.933	JJ	27,481		12/30/2021	01/14/2024
698299-BB-9	PANAMA (REPUBLIC OF)		D		2.B FE	197,500	107.3510	214,702	200,000	197,628		36			4.300	4.371	AO	1,481	8,600	04/05/2018	04/29/2053
30216K-AC-6	EXPORT-IMPORT BK INDIA SENIOR UNSECURED		C		2.C FE	1,619,715	106.9300	1,616,782	1,512,000	1,619,715					3.875	2.601	FA	24,413		12/30/2021	02/01/2028
698299-BG-8	PANAMA REPUBLIC OF (GOVERNMENT)		D	1	2.B FE	1,470,900	110.2500	1,543,500	1,400,000	1,466,753		(1,557)			4.500	4.186	MN	8,050	63,000	05/14/2019	05/15/2047
30216K-AE-2	EXPORT-IMPORT BK INDIA SENIOR UNSECURED		C		2.C FE	5,724,389	101.6820	5,710,461	5,616,000	5,724,389					3.250	2.978	JJ	84,162		12/30/2021	01/15/2030
715638-AU-6	PERU (THE REPUBLIC OF)		D		2.A FE	678,110	136.2510	694,880	510,000	648,181		(7,102)			6.550	4.025	MS	9,929	33,405	07/31/2017	03/14/2037
30216K-AF-9	EXPORT-IMPORT BK INDIA SENIOR UNSECURED		C		2.C FE	2,348,984	93.9970	2,342,405	2,492,000	2,349,023		39			2.250	2.979	JJ	26,166		12/30/2021	01/13/2031
G70464-AC-9	PERU ENHANCED PASS THROUGH FINANCE		D		2.B FE	1,350,510	95.7200	1,479,843	1,546,012	1,453,794		25,291			0.000	3.659				09/11/2018	06/02/2025
445545-AF-3	HUNGARY SENIOR UNSECURED		C		2.B FE	12,128,823	163.3060	12,153,233	7,442,000	12,128,823					7.625	3.212	MS	145,016		12/30/2021	03/29/2041
74727P-BB-6	QATAR (STATE OF)		D		1.D FE	1,563,700	131.0640	1,834,896	1,400,000	1,556,086		(3,078)			4.817	4.130	MS	20,044	67,438	06/25/2019	03/14/2049
445545-AL-0	HUNGARY SENIOR UNSECURED		C		2.B FE	4,032,717	108.6090	4,031,566	3,712,000	4,032,717					5.375	1.434	MS	53,205		12/30/2021	03/25/2024
75405U-AA-4	RAS LNG 3		D		1.E FE	7,470,692	112.0000	8,988,560	8,025,500	7,870,126		26,894			5.838	6.492	MS	118,434	457,458	01/09/2014	09/30/2027
48266X-AB-1	KSA SUKUK LTD SENIOR UNSECURED		C		1.F FE	3,147,820	108.3230	3,145,700	2,904,000	3,147,820					3.628	1.954	AO	20,779		12/30/2021	04/20/2027
80413T-AL-3	SAUDI ARABIA (KINGDOM OF)		D		1.F FE	214,750	131.6380	263,276	200,000	214,129		(236)			5.250	4.790	JJ	4,813	10,500	04/01/2019	01/16/2050
500630-CC-0	KOREA DEVELOPMENT BANK SENIOR UNSECURED		C		1.C FE	1,565,195	105.4900	1,562,307	1,481,000	1,565,195					3.750	0.958	JJ	24,529		12/30/2021	01/22/2024
M6320U-AC-3	SAUDI ARABIA (KINGDOM OF)		D		1.E FE	3,201,700	117.1760	3,515,280	3,000,000	3,191,910		(4,504)			4.500	4.084	AO	24,375	135,000	10/23/2019	10/26/2046
50066A-AG-8	KOREA GAS CORP SENIOR UNSECURED		C		1.C FE	1,568,038	105.8370	1,567,446	1,481,000	1,568,038					3.875	1.059	FA	22,158		12/30/2021	02/12/2024
G7995P-AA-7	SOUTH EASTERN POWER NETWORKS PLC		B		1.G FE	16,366,995	117.0060	19,492,923	16,659,735	16,659,735				(153,750)	5.500	5.246	JUN	527,178	958,736	10/20/2004	06/05/2026
698299-BE-3	REPUBLIC OF PANAMA SENIOR UNSECURED		C	1	2.B FE	2,586,998	105.9010	2,588,220	2,444,000	2,586,998					3.750	1.864	MS	26,731		12/30/2021	03/16/2025
87973P-AB-0	TEMASEK FINANCIAL I LTD		D		1.A FE	8,614,533	143.8660	12,514,895	8,699,000	8,633,838		2,111			5.375	5.441	MN	49,355	467,571	11/16/2009	11/23/2039
698299-BG-8	REPUBLIC OF PANAMA SENIOR UNSECURED		C	1	2.B FE	2,380,319	110.2500	2,380,298	2,159,000	2,380,319					4.500	3.843	MN	12,414		12/30/2021	05/15/2047
760942-BA-9	URUGUAY (ORIENTAL REPUBLIC OF)		D		2.C FE	1,675,462	132.0510	2,240,905	1,697,000	1,676,514		299			5.100	5.181	JD	3,125	86,547	12/04/2018	06/18/2050
698299-BH-6	REPUBLIC OF PANAMA SENIOR UNSECURED		C	1	2.B FE	5,667,876	110.1510	5,685,995	5,162,000	5,667,876					4.500	3.908	AO	48,394		12/30/2021	04/16/2050
W9801L-CS-7	VATTENFALL TREASURY AB		B		2.A FE	25,680,600	112.6810	28,190,883	25,018,400	25,018,400				(1,899,700)	5.375	5.562	APR	910,001	1,432,244	10/18/2004	04/29/2024
71567R-AM-8	PERUSAHAAN PENERBIT SBSN SENIOR UNSECURED		C		2.B FE	1,312,923	114.0550	1,312,773	1,151,000	1,312,923					4.450	2.301	FA	18,638		12/30/2021	02/20/2029
731011-AU-6	REPUBLIC OF POLAND SENIOR UNSECURED		C		1.G FE	537,012	107.2520	537,333	501,000	537,012					3.250	1.504	AO	3,844		12/30/2021	04/06/2026
74727P-AV-3	STATE OF QATAR SENIOR UNSECURED		C		1.D FE	1,060,338	126.3140	1,058,511	838,000	1,060,338					4.625	3.072	JD	3,122		12/30/2021	06/02/2046
74727P-AY-7	STATE OF QATAR SENIOR UNSECURED		C	1	1.D FE	947,121	135.3330	947,331	700,000	947,121					5.103	3.125	AO	6,747		12/30/2021	04/23/2048
760942-BB-7	REPUBLICA ORIENT URUGUAY SENIOR UNSECURED		C		2.C FE	1,923,817	112.3760	1,923,834	1,711,962	1,923,817					4.375	1.690	AO	13,315		12/30/2021	10/27/2027
760942-BD-3	REPUBLICA ORIENT URUGUAY SENIOR UNSECURED		C		2.C FE	200,989	131.1260	201,067	153,339	200,989					4.975	3.407	AO	1,504		12/30/2021	04/20/2055
77586T-AD-8	ROMANIA SENIOR UNSECURED		C		2.C FE	3,597,537	106.4880	3,599,294	3,380,000	3,597,537					4.875	1.684	JJ	72,776		12/30/2021	01/22/2024
77586T-AE-6	ROMANIA SENIOR UNSECURED		C		2.C FE	13,919,736	130.9920	13,940,169	10,642,000	13,919,736					6.125	4.008	JJ	287,888		12/30/2021	01/22/2044
80413T-AB-5	SAUDI INTERNATIONAL BOND SENIOR UNSECURED		C		1.F FE	3,943,278	106.5030	3,944,871	3,704,000	3,943,278					3.250	1.843	AO	21,735		12/30/2021	10/26/2026
80413T-AC-3	SAUDI INTERNATIONAL BOND SENIOR UNSECURED		C		1.F FE	1,668,358	117.1760	1,668,586	1,424,000	1,668,358					4.500	3.464	AO	11,570		12/30/2021	10/26/2046
80413T-AE-9	SAUDI INTERNATIONAL BOND SENIOR UNSECURED		C		1.F FE	2,372,953	108.8700	2,371,189	2,178,000	2,372,953					3.625	2.073	MS	25,660		12/30/2021	03/04/2028
80413T-AJ-8	SAUDI INTERNATIONAL BOND SENIOR UNSECURED		C		1.F FE	1,000,812	126.7450	1,001,286	790,000	1,000,812					5.000	3.478	AO	8,119		12/30/2021	04/17/2049
91087B-AH-3	UNITED MEXICAN STATES SENIOR UNSECURED		C	1	2.B FE	7,297,053	102.5030	7,320,764	7,142,000	7,297,053					3.250	2.953	AO	48,357		12/30/2021	04/16/2030
91087B-AM-2	UNITED MEXICAN STATES SENIOR UNSECURED		C	1	2.B FE	5,917,129	97.5010	5,982,661	6,136,000	5,917,183		54			2.659	3.099	MN	16,769		12/30/2021	05/24/2031
91087B-AN-0	UNITED MEXICAN STATES SENIOR UNSECURED		C	1	2.B FE	7,236,672	92.0120	7,239,504	7,868,000	7,236,684		13			3.771	4.188	MN	30,494		12/30/2021	05/24/2061
91087B-AQ-3	UNITED MEXICAN STATES SENIOR UNSECURED		C	1	2.B FE	264,320	103.6250	265,280	256,000	264,320					4.280	4.038	FA	4,170		12/30/2021	08/14/2041
917288-BK-7	REPUBLICA ORIENT URUGUAY SENIOR UNSECURED		C	1	2.C FE	15,954,094	115.1260	15,943,846	13,849,040	15,954,094					4.375	2.297	JJ	265,921		12/30/2021	01/23/2031
AM8496-42-5	KUWAIT INTL BOND SENIOR UNSECURED		D		1.E FE	2,749,599	109.1170	2,755,204	2,525,000	2,749,599					3.500	1.712	MS	24,794		12/30/2021	03/20/2027
AS1975-80-2	STATE OF QATAR SENIOR UNSECURED		D		1.D FE	270,606	135.5670	271,135	200,000	270,606					5.103	3.125	AO	1,928		12/30/2021	04/23/2048
AU4980-08-5	KSA SUKUK LTD SENIOR UNSECURED		D		1.F FE	1,038,538	114.0270	1,041,065	913,000	1,038,538					4.303	2.188	JJ	17,679		12/30/2021	01/19/2029
AX5422-92-5	STATE OF QATAR SENIOR UNSECURED		D	1	1.D FE	6,946,509	112.8450	6,959,151	6,167,000	6,946,509					4.000	2.100	MS	73,319		12/30/2021	03/14/2029
EI9526-37-3	REPUBLIC OF INDONESIA SENIOR UNSECURED		C		2.B FE	12,632,513	125.2270	12,630,395	10,086,000	12,632,513					5.250	3.489	JJ	241,224		12/30/2021	01/17/2042
EK4068-50-9	EXPORT-IMPORT BANK CHINA SENIOR UNSECURED		C		1.E FE	4,174,616	106.3490	4,171,008	3,922,000	4,174,616					3.625	1.089	JJ	59,633		12/30/2021	07/31/2024
LW2393-12-9	STATE OF QATAR SENIOR UNSECURED		D	1	1.D FE	541,881	106.6170	542,681	509,000	541,881					3.250	1.726	JD	1,333		12/30/2021	06/02/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
LW2393-19-4	STATE OF QATAR SENIOR UNSECURED		D		1.D FE	751,600	126.7020	752,607	594,000	751,600					4.625	3.072	JD	2,213		12/30/2021	06/02/2046
ZR6656-90-7	AFRICAN EXPORT-IMPORT BA SENIOR UNSECURED		D	2	2.C FE	8,566,273	103.3750	8,566,686	8,287,000	8,566,273					3.994	3.492	MS	91,940		12/30/2021	09/21/2029
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						232,538,543	XXX	246,312,534	213,724,988	232,501,660		9,027		(2,053,450)	XXX	XXX	XXX	3,741,974	4,126,624	XXX	XXX
1099999. Total - All Other Government Bonds						232,538,543	XXX	246,312,534	213,724,988	232,501,660		9,027		(2,053,450)	XXX	XXX	XXX	3,741,974	4,126,624	XXX	XXX
13063B-FR-8	CALIFORNIA (STATE OF)				1.C FE	1,929,728	165.6260	2,534,081	1,530,000	1,852,327		(9,875)			7.625	5.741	MS	38,888	116,663	01/06/2012	03/01/2040
011770-U4-4	ALASKA ST			1	1.D FE	2,612,998	133.4160	2,621,624	1,965,000	2,612,998					5.742	2.232	FA	47,013		12/30/2021	08/01/2033
13063A-7D-0	CALIFORNIA STATE OF				1.C FE	2,893,772	156.8820	3,263,135	2,080,000	2,758,586		(24,320)			7.300	4.592	AO	37,960	151,840	12/08/2015	10/01/2039
13063A-5E-0	CALIFORNIA ST			1	1.C FE	8,804,449	153.0310	8,837,540	5,775,000	8,804,449					7.500	2.502	AO	108,281		12/30/2021	04/01/2034
19633S-AB-9	COLORADO BRIDGE ENTERPRISE				1.C FE	1,145,000	141.9230	1,625,023	1,145,000	1,145,000					6.078	5.001	JD	5,799	69,593	12/02/2010	12/01/2040
13063A-5G-5	CALIFORNIA ST			1	1.C FE	1,002,824	166.8860	1,009,660	605,000	1,002,824					7.550	2.741	AO	11,419		12/30/2021	04/01/2039
13063A-5G-5	STATE OF CALIFORNIA				1.C FE	2,479,748	166.8860	3,179,169	1,905,000	2,368,153		(16,425)			7.550	5.353	AO	35,957	143,828	12/08/2015	04/01/2039
13063A-7D-0	CALIFORNIA ST			1	1.C FE	459,884	156.8820	462,802	295,000	459,884					7.300	2.737	AO	5,384		12/30/2021	10/01/2039
13063B-BU-5	CALIFORNIA ST			1	1.C FE	313,668	157.8270	315,654	200,000	313,668					7.350	2.742	MN	2,450		12/30/2021	11/01/2039
13063B-FR-8	CALIFORNIA ST			1	1.C FE	658,048	165.6260	662,504	400,000	658,048					7.625	2.740	MS	10,167		12/30/2021	03/01/2040
13063B-JC-7	CALIFORNIA ST			1	1.C FE	2,523,415	172.3810	2,542,620	1,475,000	2,523,415					7.600	2.743	MN	18,683		12/30/2021	11/01/2040
20772G-F4-5	CONNECTICUT ST LGD 0.2			1	1.D FE	2,041,688	129.9340	2,046,461	1,575,000	2,041,688					5.850	2.153	MS	27,129		12/30/2021	03/15/2032
20772J-5R-9	CONNECTICUT ST LGD 0.2			1	1.D FE	1,669,482	123.3840	1,671,853	1,355,000	1,669,482					5.295	2.042	AO	17,937		12/30/2021	10/01/2029
20772K-GS-2	CONNECTICUT ST LGD 0.2				1.D FE	2,103,275	109.1100	2,105,823	1,930,000	2,103,275					3.432	1.910	AO	13,983		12/30/2021	04/15/2028
20772K-GT-0	CONNECTICUT ST LGD 0.2				1.D FE	1,520,663	110.3530	1,522,871	1,380,000	1,520,663					3.482	1.974	AO	10,144		12/30/2021	04/15/2029
57582P-UD-0	MASSACHUSETTS ST			1	1.B FE	15,759,336	124.5220	15,783,164	12,675,000	15,759,336					5.306	2.000	JJ	336,268		12/30/2021	01/01/2030
57582P-UE-8	MASSACHUSETTS ST			1	1.B FE	228,840	136.3260	231,754	170,000	228,840					5.456	2.500	JJ	4,638		12/30/2021	12/01/2039
57582P-US-7	MASSACHUSETTS ST			1	1.B FE	5,317,692	115.7060	5,322,476	4,600,000	5,317,692					4.760	1.690	MN	36,493		12/30/2021	05/01/2027
57582R-YY-6	MASSACHUSETTS ST LGD 0.2			1	1.B FE	306,066	104.2550	312,765	300,000	306,066					2.900	2.792	MS	2,900		12/30/2021	09/01/2049
605580-5X-3	MISSISSIPPI ST			1	1.C FE	4,391,923	126.4800	4,439,448	3,510,000	4,391,923					5.245	2.140	MN	30,683		12/30/2021	11/01/2034
605581-FF-9	MISSISSIPPI ST LGD 0.2			1	1.C FE	2,129,211	116.0830	2,135,927	1,840,000	2,129,211					3.729	2.003	AO	17,153		12/30/2021	10/01/2032
605581-GD-3	MISSISSIPPI ST			1	1.C FE	1,813,962	103.0500	1,813,680	1,760,000	1,813,962					2.559	0.794	AO	11,260		12/30/2021	10/01/2023
644682-N2-8	NEW HAMPSHIRE ST			1	1.B FE	1,262,657	114.9170	1,264,087	1,100,000	1,262,657					4.250	1.800	JD	3,896		12/30/2021	06/01/2028
649791-CX-6	NEW YORK ST			1	1.B FE	362,227	140.3170	364,824	260,000	362,227					5.620	2.631	MS	4,871		12/30/2021	03/01/2040
880541-QX-8	TENNESSEE ST			1	1.A FE	1,078,047	117.4110	1,080,181	920,000	1,078,047					4.182	1.749	FA	16,031		12/30/2021	08/01/2031
882722-KF-7	TEXAS ST			1	1.A FE	370,295	140.7060	372,871	265,000	370,295					5.517	2.484	AO	3,655		12/30/2021	04/01/2039
882722-VN-8	TEXAS ST			1	1.A FE	153,980	129.2360	155,083	120,000	153,980					4.681	2.453	AO	1,404		12/30/2021	04/01/2040
93974C-RE-2	WASHINGTON ST			1	1.B FE	475,608	136.8700	479,045	350,000	475,608					5.140	2.387	FA	7,496		12/30/2021	08/01/2040
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						65,808,486	XXX	68,156,125	51,485,000	65,484,303		(50,620)			XXX	XXX	XXX	867,942	481,923	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						65,808,486	XXX	68,156,125	51,485,000	65,484,303		(50,620)			XXX	XXX	XXX	867,942	481,923	XXX	XXX
442331-3K-8	HOUSTON TEX				1.D FE	17,785,000	120.6810	21,463,098	17,785,000	17,785,000					3.961	3.961	MS	234,821	704,464	12/20/2017	03/01/2047
052430-FD-2	AUSTIN TEX INDPT SCH DIST			1	1.B FE	1,204,372	131.4930	1,209,736	920,000	1,204,372					5.241	2.212	FA	20,091		12/30/2021	08/01/2035
64966H-YV-6	NEW YORK N Y				1.C FE	3,485,000	140.3650	4,891,703	3,485,000	3,485,000					5.846	5.846	JD	16,978	203,733	06/10/2010	06/01/2040
167486-HN-2	CHICAGO IL				2.C FE	190,460	127.8370	191,756	150,000	190,460					6.257	4.004	JJ	4,693		12/30/2021	01/01/2040
234667-JL-8	DALLAS CNTY TEX HOSP DIST			1	1.D FE	884,345	140.3690	891,343	635,000	884,345					5.621	2.812	FA	13,484		12/30/2021	08/15/2044
235308-RA-3	DALLAS TX INDEP SCH DIST			2	1.A FE	1,737,094	107.0120	1,728,244	1,615,000	1,737,094					6.450	5.559	FA	39,352		12/30/2021	02/15/2035
249002-HU-3	DENTON TX INDEP SCH DIST LGD 0.2			2	1.A FE	1,689,442	96.3460	1,695,690	1,760,000	1,689,458		17			1.677	2.100	FA	11,150		12/30/2021	08/15/2032
249174-MQ-3	DENVER COLO CITY & CNTY SCH DI			1	1.B FE	6,375,414	131.3120	6,394,894	4,870,000	6,375,414					5.664	2.011	JD	22,986		12/30/2021	12/01/2033
360046-09-0	FULTON CNTY GA			1	1.B FE	343,103	130.2830	345,250	265,000	343,103					5.148	2.572	JJ	6,821		12/30/2021	07/01/2039
364195-BY-2	GALVESTON CNTY TEX			1	1.B FE	3,058,598	115.9110	3,060,050	2,640,000	3,058,598					5.905	1.640	FA	64,955		12/30/2021	02/01/2029
517840-W2-6	LAS VEGAS VLY NV WTR DIST			1	1.C FE	236,622	144.4670	238,371	165,000	236,622					5.700	2.531	MS	3,135		12/30/2021	03/01/2040
534366-AN-9	LINCOLN WEST HAYMARKET NEB JT			1	1.B FE	411,996	134.0280	415,487	310,000	411,996					5.000	2.810	JD	689		12/30/2021	12/15/2045
54438C-NZ-1	LOS ANGELES CA CMNTY CLG DIST			1	1.B FE	802,878	158.7070	809,406	510,000	802,878					6.600	2.736	FA	14,025		12/30/2021	08/01/2042
54438C-PA-4	LOS ANGELES CA CMNTY CLG DIST			1	1.B FE	2,275,774	171.8840	2,294,651	1,335,000	2,275,774					6.750	2.779	FA	37,547		12/30/2021	08/01/2049
54438C-PC-0	LOS ANGELES CA CMNTY CLG DIST			1	1.B FE	104,247	149.6740	104,772	70,000	104,247					6.680	2.387	FA	1,948		12/30/2021	08/01/2036
54438C-YP-1	LOS ANGELES CA CMNTY CLG DIST LGD 0.2			1	1.B FE	6,884,537	97.9870	6,908,083	7,050,000	6,884,578		42			2.106	2.369	FA	61,864		12/30/2021	08/01/2032
544646-ZR-6	LOS ANGELES CA UNIF SCH DIST			1	1.E FE	11,196,772	139.2690	11,190,263	8,035,000	11,196,772					6.758	2.494	JJ	271,503		12/30/2021	07/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64966H-4K-3	NEW YORK NY			1	1.C FE	755,051	133.1990	759,234	570,000	755,051					5.517	2.585	AO	7,862		12/30/2021	10/01/2037
64966H-TX-8	NEW YORK NY			1	1.C FE	1,289,151	132.1080	1,294,658	980,000	1,289,151					5.985	2.503	JD	4,888		12/30/2021	12/01/2036
64966H-YM-6	NEW YORK NY			1	1.C FE	3,909,171	135.1820	3,927,037	2,905,000	3,909,171					5.968	2.590	MS	57,790		12/30/2021	03/01/2036
64966J-AR-7	NEW YORK NY			1	1.C FE	324,735	141.9620	326,513	230,000	324,735					6.271	2.584	JD	1,202		12/30/2021	12/01/2037
718814-ZZ-2	PHOENIX AZ			1	1.B FE	2,448,583	118.3040	2,454,808	2,075,000	2,448,583					5.269	2.418	JJ	54,666		12/30/2021	07/01/2034
798186-YY-2	SAN JOSE CA UNIF SCH DIST SANT			2	1.B FE	1,901,120	105.8670	1,900,313	1,795,000	1,901,120					4.469	3.785	FA	33,424		12/30/2021	08/01/2034
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						69,293,465	XXX	74,495,360	60,155,000	69,293,522		59			XXX	XXX	XXX	985,874	908,197	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						69,293,465	XXX	74,495,360	60,155,000	69,293,522		59			XXX	XXX	XXX	985,874	908,197	XXX	XXX
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LE				1.B FE	25,941,363	164.5510	30,622,997	18,610,000	25,213,987		(161,307)			7.046	4.539	JD	109,272	1,311,261	02/06/2017	12/01/2044
01026C-AD-3	ALABAMA ECON SETTLEMENT AUTH B LGD 0.4			1	1.G FE	4,128,706	113.8490	4,138,411	3,635,000	4,128,706					4.263	2.293	MS	45,627		12/30/2021	09/15/2032
02765U-DN-1	AMERICAN MUN PWR OHIO INC				1.F FE	2,440,620	151.7050	3,185,807	2,100,000	2,407,111		(6,096)			5.939	4.919	FA	47,116	124,719	10/07/2015	02/15/2047
010608-SM-5	ALABAMA ST PUBLIC SCH & CLG AU				1.C FE	3,156,768	118.1190	3,159,683	2,675,000	3,156,768					5.150	1.794	MS	45,921		12/30/2021	09/01/2027
02765U-EK-6	AMERICAN MUN PWR OHIO INC				1.F FE	3,099,881	189.4190	4,138,812	2,185,000	3,018,290		(12,391)			8.084	5.425	FA	66,729	176,635	02/19/2014	02/15/2050
010831-BE-4	ALAMEDA CNTY CA JT PWRS AUTH L			1	1.B FE	930,707	164.5510	937,941	570,000	930,707					7.046	2.714	JD	3,347		12/30/2021	12/01/2044
02765U-CR-3	AMERICAN MUN PWR-OHIO INC				1.F FE	14,074,254	148.4620	17,741,245	11,950,000	13,792,984		(49,082)			6.053	4.875	FA	273,259	723,334	12/02/2015	02/15/2043
02765U-DC-5	AMERICAN MUNI PWR-OHIO INC OHR			1	1.F FE	1,817,014	134.4080	1,821,228	1,355,000	1,817,014					6.424	2.273	FA	32,884		12/30/2021	02/15/2032
04351L-AA-8	ASCENSION HEALTH				1.B FE	7,905,000	141.7720	11,207,108	7,905,000	7,905,000					4.847	4.847	MN	48,959	383,155	06/12/2013	11/15/2053
02765U-DN-1	AMERICAN MUNI PWR-OHIO INC OHR			1	1.F FE	879,670	151.7050	887,474	585,000	879,670					5.939	2.939	FA	13,125		12/30/2021	02/15/2047
072024-NU-2	BAY AREA TOLL AUTH CALIF TOLL BRDG				1.D FE	20,929,366	149.4600	23,383,080	15,645,000	20,125,970		(154,464)			6.918	4.584	AO	270,580	1,082,321	01/24/2017	04/01/2040
02765U-DV-3	AMERICAN MUNI PWR-OHIO INC OHR			1	1.F FE	759,257	164.3540	764,246	465,000	759,257					7.499	3.024	FA	13,173		12/30/2021	02/15/2050
167725-AC-4	CHICAGO ILL TRANSIT AUTH				1.C FE	2,896,871	140.8420	3,598,508	2,555,000	2,842,090		(8,109)			6.899	5.904	JD	14,689	176,269	10/02/2013	12/01/2040
02765U-EH-3	AMERICAN MUNI PWR-OHIO INC OHR			1	1.F FE	2,083,670	148.1970	2,089,578	1,410,000	2,083,670					7.734	2.364	FA	41,196		12/30/2021	02/15/2033
194315-AM-9	COLLEGE PARK GA - ATLANTA ARPT				1.F FE	1,295,000	115.7810	1,499,365	1,295,000	1,295,000					5.965	5.965	JJ	38,623	77,247	06/08/2006	01/01/2031
02765U-EJ-9	AMERICAN MUNI PWR-OHIO INC OHR			1	1.F FE	1,223,692	165.3420	1,231,798	745,000	1,223,692					7.834	2.759	FA	22,048		12/30/2021	02/15/2041
20268J-AC-7	COMMONSPIRIT HEALTH			2	2.A FE	35,882,134	116.3520	37,011,571	31,810,000	35,862,233		(19,901)			4.187	3.587	AO	332,971	243,265	10/13/2021	10/01/2049
02765U-EK-6	AMERICAN MUNI PWR-OHIO INC OHR			1	1.F FE	5,497,859	189.4190	5,540,506	2,925,000	5,497,859					8.084	3.016	FA	89,328		12/30/2021	02/15/2050
57604T-AD-8	COMMONWEALTH OF MASSACHUSETS				1.B FE	1,715,000	137.1450	2,352,038	1,715,000	1,715,000					5.731	5.001	JD	8,191	98,287	12/16/2010	06/01/2040
02765U-EQ-3	AMERICAN MUNI PWR-OHIO INC OHR			1	1.F FE	1,051,096	142.9090	1,057,527	740,000	1,051,096					6.270	2.906	FA	17,528		12/30/2021	02/15/2050
231266-GC-5	CURATORS OF THE UNIV OF MISSOURI				1.B FE	1,390,000	147.7840	2,054,198	1,390,000	1,390,000					5.792	5.001	MN	13,418	80,509	12/09/2010	11/01/2041
052476-XE-3	AUSTIN TX WTR & WSTWTR SYS REV			1	1.C FE	119,732	141.7950	120,526	85,000	119,732					6.018	2.628	MN	654		12/30/2021	11/15/2040
235241-LS-3	DALLAS TEX AREA RAPID TRAN SALES T				1.B FE	3,435,439	148.7430	4,149,935	2,790,000	3,326,639		(12,949)			5.999	4.628	JD	13,948	167,372	09/08/2011	12/01/2044
072024-ND-0	BAY AREA CA TOLL AUTH TOLL BRI			1	1.C FE	625,964	159.8160	631,273	395,000	625,964					6.263	2.913	AO	6,185		12/30/2021	04/01/2049
25477G-EU-5	DISTRICT COLUMBIA INCOME TAX REV				1.B FE	1,395,000	127.8700	1,783,792	1,395,000	1,395,000					5.582	3.876	JD	6,489	77,869	12/03/2010	12/01/2035
072024-NT-5	BAY AREA CA TOLL AUTH TOLL BRI			1	1.D FE	5,539,964	120.5170	5,543,782	4,600,000	5,539,964					6.793	1.996	AO	78,120		12/30/2021	04/01/2030
38122N-B7-6	GOLDEN ST TOBACCO SEC CORP				1.D FE	14,190,600	102.4360	14,402,431	14,060,000	14,189,761		(839)			3.000	1.928	JD	35,150	63,270	10/07/2021	06/01/2046
072024-NU-2	BAY AREA CA TOLL AUTH TOLL BRI			1	1.D FE	972,924	149.4600	978,963	655,000	972,924					6.918	2.776	AO	11,328		12/30/2021	04/01/2040
38122N-D4-1	GOLDEN STATE TOBACCO SECURITIZATIO			1	1.G FE	7,282,415	101.2530	7,325,662	7,235,000	7,282,251		(164)			3.487	3.409	JD	11,213		12/17/2021	06/01/2036
072024-NV-0	BAY AREA CA TOLL AUTH TOLL BRI			1	1.D FE	3,843,379	174.9200	3,874,478	2,215,000	3,843,379					7.043	2.910	AO	39,001		12/30/2021	04/01/2050
38122N-D5-8	GOLDEN STATE TOBACCO SECURITIZATIO			1	1.G FE	6,910,590	100.1140	6,897,848	6,890,000	6,910,513		(77)			3.714	3.678	JD	11,373		12/09/2021	06/01/2041
072024-PY-2	BAY AREA CA TOLL AUTH TOLL BRI			1	1.E FE	1,775,032	176.3550	1,790,003	1,015,000	1,775,032					6.907	2.940	AO	17,527		12/30/2021	10/01/2050
487312-AA-8	KEENAN FT DETRICK ENERGY 144A				1.G FE	804,866	117.6720	947,099	804,866	804,866					6.093	6.094	MN	30,787	24,520	07/27/2006	05/15/2033
13033W-3Y-7	CALIFORNIA ST INFRASTRUCTURE &			1	1.D FE	210,293	151.2050	211,687	140,000	210,293					6.486	2.788	MN	1,160		12/30/2021	05/15/2049
54473E-NS-9	LOS ANGELES CNTY CALIF PUB WKS FIN				1.C FE	7,811,558	165.0760	8,930,612	5,410,000	7,495,958		(70,382)			7.618	4.527	FA	171,722	412,134	02/16/2017	08/01/2040
130685-WB-2	CALIFORNIA ST PUBLIC WKS BRD L			1	1.D FE	14,163,566	157.1500	14,214,218	9,045,000	14,163,566					8.361	2.457	AO	189,063		12/30/2021	10/01/2034
56035D-BW-1	MAIN STR NAT GAS INC GA GAS SU				1.G FE	1,486,916	149.7570	1,901,914	1,270,000	1,480,099		(4,170)			5.000	4.000	MN	8,114	63,500	05/01/2020	05/15/2049
13077C-TM-6	CALIFORNIA ST UNIV REVENUE			1	1.D FE	2,244,873	128.0970	2,248,102	1,755,000	2,244,873					6.434	2.169	MN	18,819		12/30/2021	11/01/2030
581760-AV-7	MCLAREN HEALTH CARE CORP			2	1.E FE	5,220,000	123.2770	6,435,080	5,220,000	5,220,000					4.386	4.386	MN	29,255	228,949	07/18/2018	05/15/2048
13077D-KU-5	CALIFORNIA ST UNIV REVENUE LGD 0.4			1	1.D FE	540,483	101.9960	540,579	530,000	540,483					2.975	2.863	MN	2,628		12/30/2021	11/01/2051
59259Y-BY-4	METROPOLITAN TRANSN AUTH N Y				1.G FE	3,166,487	142.0360	3,302,346	2,325,000	3,029,894		(25,958)			6.668	4.233	MN	19,810	155,031	03/08/2016	11/15/2039
13077D-NL-2	CALIFORNIA ST UNIV REVENUE LGD 0.4			1	1.D FE	316,770	102.3460	317,273	310,000	316,770					3.267	3.163	MN	1,688		12/30/2021	11/01/2060
59259Y-DC-0	METROPOLITAN TRANSN AUTH N Y				1.G FE	8,706,292	139.7360	9,131,715	6,535,000	8,342,140		(60,200)			6.687	4.493	MN	55,838	436,995	04/05/2016	11/15/2040
15504R-ET-2	CENTRL PUGET SOUND WA REGL TRA			1	1.B FE	524,466	137.1910	528,185	385,000	524,466					5.491	2.691	MN	3,523		12/30/2021	11/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59259Y-GF-0	METROPOLITAN TRANSN AUTH N Y REV F				1.G FE	7,685,544	142.2930	7,868,808	5,530,000	7,344,762		(61,784)			6.814	4.262	MN	48,148	376,814	04/05/2016	11/15/2040
160853-VC-8	CHARLOTTE-MECKLENBURG NC HOSP LGD 0.4			1	1.D FE	199,247	108.7690	201,223	185,000	199,247					3.204	2.814	JJ	3,524		12/30/2021	01/15/2051
60242N-DC-2	MILWAUKEE REDEV TXBL POB SER C03				1.C FE	692,807	87.0550	2,711,769	3,115,000	2,115,359		127,012			0.000	6.208	N/A			12/18/2003	04/01/2028
167593-AN-2	CHICAGO IL O'HARE INTERNATIONA			1	1.F FE	216,729	150.5490	218,296	145,000	216,729					6.395	2.746	JJ	4,636		12/30/2021	01/01/2040
60242N-DD-0	MILWAUKEE REDEV TXBL POB SER C03				1.C FE	815,391	84.0870	3,287,813	3,910,000	2,494,031		149,978			0.000	6.299	N/A			12/18/2003	04/01/2029
167593-H6-2	CHICAGO IL O'HARE INTERNATIONA LGD 0.4			1	1.F FE	742,790	131.5910	750,069	570,000	742,790					4.472	2.854	JJ	12,745		12/30/2021	01/01/2049
60242N-DE-8	MILWAUKEE REDEV TXBL POB SER C03				1.C FE	825,988	81.4850	3,442,754	4,225,000	2,530,858		152,425			0.000	6.309	N/A			12/18/2003	04/01/2030
167593-H7-0	CHICAGO IL O'HARE INTERNATIONA LGD 0.4			1	1.F FE	210,245	136.9570	212,283	155,000	210,245					4.572	2.864	JJ	3,543		12/30/2021	01/01/2054
60242N-DF-5	MILWAUKEE REDEV TXBL POB SER C03				1.C FE	1,021,563	79.0090	4,404,741	5,575,000	3,135,580		189,132			0.000	6.319	N/A			12/18/2003	04/01/2031
167725-AC-4	CHICAGO IL TRANSIT AUTH SALES			1	1.C FE	15,241,466	140.8420	15,323,610	10,880,000	15,241,466					6.899	2.792	JD	62,551		12/30/2021	12/01/2040
60242N-DG-3	MILWAUKEE REDEV TXBL POB SER C03				1.C FE	477,354	76.4990	2,126,678	2,780,000	1,467,777		88,669			0.000	6.329	N/A			12/18/2003	04/01/2032
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES			1	1.C FE	7,984,959	140.8420	8,027,994	5,700,000	7,984,959					6.899	2.792	JD	32,770		12/30/2021	12/01/2040
60242N-DH-1	MILWAUKEE REDEV TXBL POB SER C03				1.C FE	545,383	73.8860	2,504,732	3,390,000	1,679,881		101,636			0.000	6.257	N/A			12/18/2003	04/01/2033
16772P-AQ-9	CHICAGO IL TRANSIT AUTH SALES			1	1.C FE	883,428	136.7250	888,712	650,000	883,428					6.200	2.836	JD	3,358		12/30/2021	12/01/2040
626207-YM-0	MUNICIPAL ELEC AUTH GA - BABS				1.F FE	6,089,690	154.6960	7,886,422	5,098,000	6,065,703		(9,324)			6.655	5.433	AO	84,818	339,272	06/25/2019	04/01/2057
167736-YU-5	CHICAGO IL WTR REVENUE			1	1.G FE	219,494	142.5370	220,932	155,000	219,494					6.742	3.234	MN	1,742		12/30/2021	11/01/2040
646139-W3-5	NEW JERSEY ST TPK AUTH				1.F FE	4,824,527	160.9730	5,617,947	3,490,000	4,609,813		(38,698)			7.414	4.744	JJ	129,374	258,749	09/25/2015	01/01/2040
18085P-MT-8	CLARK CNTY NV ARPT REVENUE			1	1.E FE	1,338,925	156.9760	1,349,994	860,000	1,338,925					6.820	3.148	JJ	29,326		12/30/2021	07/01/2045
646139-X8-3	NEW JERSEY ST TPK AUTH TPK REV				1.F FE	12,730,175	156.8920	14,430,926	9,198,000	12,259,954		(100,637)			7.102	4.480	JJ	326,621	653,242	03/17/2017	01/01/2041
190760-HT-8	COBB-MARIETTA COLISEUM & EXHIB LGD 0.4			2	1.A FE	8,105,936	110.3560	8,122,202	7,360,000	8,105,936					4.500	3.710	JJ	165,600		12/30/2021	01/01/2047
646136-XR-7	NEW JERSEY ST TRANSN TR FD AUTH			1	2.A FE	4,255,087	147.0450	5,352,449	3,640,000	4,187,459		(16,468)			6.561	5.294	JD	10,614	238,820	06/29/2017	12/15/2040
19633S-AB-9	COLORADO BRDG ENTERPRISE REV			1	1.C FE	1,325,879	141.9230	1,334,076	940,000	1,325,879					6.078	2.444	JD	4,761		12/30/2021	12/01/2040
67178K-AA-8	OAK RIDGE TENN INDL DEV BRD LE			1	1.D FE	11,160,384	119.4710	11,444,741	9,579,482	10,953,830		(97,397)			5.780	4.138	JD	24,609	544,979	10/25/2019	12/15/2032
196707-HZ-9	COLORADO ST BRD OF GOVERNORS U			1	1.C FE	280,472	141.1690	282,338	200,000	280,472					6.057	2.775	MS	4,038		12/30/2021	03/01/2040
677704-A6-5	OHIO UNIV				1.E FE	13,500,000	155.5780	21,002,990	13,500,000	13,500,000					5.590	5.590	JD	62,888	754,650	11/06/2014	12/01/2114
20281P-CT-7	CMWLTH FING AUTH PA LGD 0.4			1	1.E FE	1,988,809	135.0630	1,998,932	1,480,000	1,988,809					6.218	2.583	JD	7,669		12/30/2021	06/01/2039
702274-AW-1	PASADENA CALIF PUB FING AUTH L				1.C FE	2,101,280	161.3670	2,581,875	1,600,000	2,035,397		(11,317)			7.148	5.042	MS	38,123	114,368	04/28/2015	03/01/2043
20281P-ER-9	CMWLTH FING AUTH PA			1	1.E FE	526,157	135.7790	529,538	390,000	526,157					5.787	2.779	JD	1,881		12/30/2021	06/01/2040
73358W-CX-0	PORT AUTH N Y & N J				1.E FE	4,718,476	140.0020	5,495,090	3,925,000	4,592,633		(22,630)			5.647	4.317	MN	36,941	221,645	02/05/2016	11/01/2040
20281P-KG-6	CMWLTH FING AUTH PA LGD 0.4			1	1.E FE	914,321	117.2390	920,326	785,000	914,321					4.144	2.756	JD	2,711		12/30/2021	06/01/2038
73358W-EK-6	PORT AUTH N Y & N J				1.E FE	1,557,897	138.6050	2,092,929	1,510,000	1,552,652		(643)			4.926	4.748	AO	18,596	74,383	01/06/2012	10/01/2051
20281P-KL-5	CMWLTH FING AUTH PA LGD 0.4			1	1.E FE	1,498,688	113.9190	1,503,731	1,320,000	1,498,688					4.014	2.485	JD	4,415		12/30/2021	06/01/2033
73358W-CW-2	PORT AUTHORITY OF NEW YORK & NEW J				1.E FE	5,315,798	140.0020	6,181,102	4,415,000	5,168,299		(25,610)			5.647	4.312	MN	41,553	249,315	11/18/2015	11/01/2040
20281P-KQ-4	CMWLTH FING AUTH PA LGD 0.4			1	1.E FE	1,017,658	110.7780	1,019,158	920,000	1,017,658					3.631	2.079	JD	2,784		12/30/2021	06/01/2029
73358W-JA-3	PORT AUTHORITY OF NEW YORK AND NEW				1.E FE	2,902,431	132.5470	4,002,925	3,020,000	2,907,342		916			4.458	4.663	AO	33,658	134,632	09/28/2012	10/01/2062
20281P-KR-2	CMWLTH FING AUTH PA LGD 0.4			1	1.E FE	2,628,604	111.8300	2,633,597	2,355,000	2,628,604					3.731	2.211	JD	7,322		12/30/2021	06/01/2030
759136-QP-2	REGIONAL TRANSN DIST COLO				1.C FE	6,131,268	153.8610	8,200,781	5,330,000	6,039,248		(11,274)			5.844	4.739	MN	51,914	311,485	09/02/2014	11/01/2050
20281P-KT-8	CMWLTH FING AUTH PA LGD 0.4			1	1.E FE	416,468	113.2590	419,058	370,000	416,468					3.864	2.734	JD	1,191		12/30/2021	06/01/2038
769123-DD-9	RIVERSIDE CNTY CA TAX ALLOC XLCA				1.F FE	2,320,000	111.2760	2,581,603	2,320,000	2,320,000					5.370	5.371	AO	31,146	124,584	12/15/2004	10/01/2028
20281P-KW-1	CMWLTH FING AUTH PA LGD 0.4			1	1.E FE	671,096	114.7370	676,948	590,000	671,096					3.807	2.844	JD	1,872		12/30/2021	06/01/2041
76913C-BF-5	RIVERSIDE CNTY CALIF PENSION OBLIG			1	1.F FE	10,247,968	112.0990	11,327,634	10,105,000	10,238,112		(6,032)			3.818	3.708	FA	145,750	385,809	04/28/2020	02/15/2038
20281P-NE-8	CMWLTH FING AUTH PA LGD 0.4			1	1.E FE	223,142	102.3970	225,273	220,000	223,142					2.991	2.894	JD	548		12/30/2021	06/01/2042
79467B-DX-0	SALES TAX SECURITIZATION CORP			1	1.D FE	6,845,000	100.5140	6,880,170	6,845,000	6,845,000					3.238	3.238	JJ	5,541		12/09/2021	01/01/2042
20775D-KG-6	CONNECTICUT ST HLTH & EDUCTNL LGD 0.4			1	2.A FE	142,629	102.8340	143,968	140,000	142,629					3.539	3.437	JJ	2,477		12/30/2021	07/01/2051
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNTY PU				1.D FE	3,129,760	134.8160	3,997,291	2,965,000	3,102,183		(4,686)			6.000	5.579	MN	29,650	177,900	10/28/2015	11/01/2040
210295-DD-0	CONSOLIDATED WYO MUNICIPALTIES			2	1.E FE	2,875,945	102.1280	2,874,903	2,815,000	2,875,945					6.854	6.581	JD	16,078		12/30/2021	06/01/2035
889184-AD-9	TOLEDO HOSPITAL			2	1.F FE	24,691,302	116.6920	24,254,349	20,785,000	23,937,330		(403,038)			5.750	3.268	MN	152,712	1,195,138	02/13/2020	11/15/2038
210295-DF-5	CONSOLIDATED WYO MUNICIPALTIES			2	1.E FE	1,799,019	102.1700	1,798,192	1,760,000	1,799,019					6.704	6.279	JD	9,833		12/30/2021	06/01/2030
91412G-DZ-5	UNIVERSITY CALIF REVS				1.D FE	2,546,689	141.4820	2,907,459	2,055,000	2,491,091		(10,423)			5.946	4.473	MN	15,613	122,190	03/04/2016	05/15/2045
210295-DG-3	CONSOLIDATED WYO MUNICIPALTIES			2	1.E FE	4,676,821	102.0840	4,675,447	4,580,000	4,676,821					6.954	6.742	JD	26,541		12/30/2021	06/01/2040
91412G-XE-0	UNIVERSITY CALIF REVS FOR PREV				1.C FE	3,731,871	115.1780	4,284,610	3,720,000	3,730,258		(266)			3.931	3.913	MN	18,685	146,233	03/13/2015	05/15/2045
231266-GC-5	CURATORS OF THE UNIV OF MISSOU			1	1.B FE	1,048,047	147.7840	1,056,656	715,000	1,048,047					5.792	2.637	MN	6,902		12/30/2021	11/01/2041
914440-LJ-9	UNIVERSITY MASS BLDG AUTH PROJ REV				1.C FE	2,998,701	133.3000	4,205,612	3,155,000	3,029,062		3,615			5.450	5.801	MN	28,658	171,948	01/05/2011	11/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
231266-MJ-3	CURATORS OF THE UNIV OF MISSOU			1	1.B FE	258,262	133.7790	260,869	195,000	258,262					4.237	2.734	MN	1,377		12/30/2021	11/01/2054
915217-RY-1	UNIVERSITY VA				1.A FE	1,367,250	153.5010	1,535,014	1,000,000	1,312,555		(12,273)			6.200	3.762	MS	20,667	62,000	03/17/2017	09/01/2039
235241-LS-3	DALLAS TX AREA RAPID TRANSIT S			1	1.B FE	154,938	148.7430	156,180	105,000	154,938					5.999	2.726	JD	525		12/30/2021	12/01/2044
235241-LW-4	DALLAS TX AREA RAPID TRANSIT S			1	1.B FE	1,013,182	140.0270	1,022,197	730,000	1,013,182					5.022	2.793	JD	3,055		12/30/2021	12/01/2048
235241-LX-2	DALLAS TX AREA RAPID TRANSIT S			1	1.B FE	796,501	132.7320	803,029	605,000	796,501					4.922	2.688	JD	2,482		12/30/2021	12/01/2041
235241-VT-0	DALLAS TX AREA RAPID TRANSIT S			1	1.C FE	402,040	100.9190	403,676	400,000	402,040					2.578	2.534	JD	859		12/30/2021	12/01/2035
235417-AA-0	DALLAS TEX CONVENTION CTR HOTE			1	2.A FE	15,422,247	141.1100	15,515,045	10,995,000	15,422,247					7.088	3.298	JJ	389,663		12/30/2021	01/01/2042
249218-AK-4	DENVER CO PUBLIC SCHS COPS			1	1.D FE	10,873,759	145.9760	10,926,304	7,485,000	10,873,759					7.017	2.512	JD	23,343		12/30/2021	12/15/2037
249218-BC-1	DENVER CO PUBLIC SCHS COPS			1	1.D FE	151,841	117.4520	152,688	130,000	151,841					4.242	2.625	JD	245		12/30/2021	12/15/2037
25477G-CY-9	DIST OF COLUMBIA INCOME TAX SE			1	1.B FE	4,656,455	125.7430	4,671,352	3,715,000	4,656,455					5.591	2.352	JD	17,309		12/30/2021	12/01/2034
25477G-EU-5	DIST OF COLUMBIA INCOME TAX SE			1	1.B FE	3,541,220	127.8700	3,554,786	2,780,000	3,541,220					5.582	2.451	JD	12,932		12/30/2021	12/01/2035
259561-PU-6	DOUGLAS CNTY WASH PUB UTIL			1	1.C FE	210,011	136.3860	211,398	155,000	210,011					5.495	2.531	MS	2,839		12/30/2021	09/01/2040
270618-DV-0	E BATON ROUGE PARISH LA SWR CO			1	1.D FE	1,072,310	107.2680	1,072,680	1,000,000	1,072,310					3.550	2.046	FA	14,792		12/30/2021	02/01/2027
270618-DW-8	E BATON ROUGE PARISH LA SWR CO			1	1.D FE	1,639,878	107.5690	1,640,427	1,525,000	1,639,878					3.650	2.316	FA	23,193		12/30/2021	02/01/2028
271012-DL-7	E BAY CA MUNI UTILITY DIST WST			1	1.B FE	106,575	134.2210	107,377	80,000	106,575					5.176	2.702	JD	345		12/30/2021	06/01/2040
271014-TU-6	EAST BAY CA MUNI UTILITY DIST			1	1.B FE	554,120	143.1100	558,129	390,000	554,120					5.874	2.703	JD	1,909		12/30/2021	06/01/2040
29270C-ZB-4	ENERGY N W WA ELEC REVENUE			1	1.C FE	1,070,632	116.5930	1,072,656	920,000	1,070,632					4.052	1.953	JJ	18,639		12/30/2021	07/01/2030
353174-FX-8	FRANKLIN CNTY OH CONVENTION FA			1	1.C FE	171,206	143.7820	172,538	120,000	171,206					6.640	3.510	JD	664		12/30/2021	12/01/2042
362848-RA-3	GAINESVILLE FLA UTILS SYS REV			1	1.E FE	332,573	145.6700	335,041	230,000	332,573					6.024	2.735	AO	3,464		12/30/2021	10/01/2040
38611T-AV-9	GRAND PARKWAY TRANSPRTN CORP T			1	1.C FE	318,293	133.7030	320,887	240,000	318,293					5.184	2.858	AO	3,110		12/30/2021	10/01/2042
386442-UJ-4	GRAND RIVER OK DAM AUTH REVENU			1	1.E FE	386,292	152.4290	388,694	255,000	386,292					7.155	2.784	JD	1,520		12/30/2021	06/01/2040
387883-RD-5	GRANT CNTY WA PUBLIC UTIL DIST			1	1.C FE	3,804,465	114.7420	3,815,172	3,325,000	3,804,465					3.914	2.293	JJ	65,070		12/30/2021	01/01/2032
39081J-DZ-8	GREAT LAKES MI WTR AUTH WTR SP LGD 0.4			1	1.E FE	242,229	105.8110	243,365	230,000	242,229					3.473	3.078	JJ	3,994		12/30/2021	07/01/2041
442435-4Z-3	HOUSTON TX UTILITY SYS REVENUE			1	1.C FE	2,375,761	103.7080	2,374,913	2,290,000	2,375,761					3.428	0.686	MN	10,031		12/30/2021	05/15/2023
442435-5B-5	HOUSTON TX UTILITY SYS REVENUE			1	1.C FE	1,333,985	109.4370	1,335,131	1,220,000	1,333,985					3.828	1.803	MN	5,967		12/30/2021	05/15/2028
446201-AR-6	HUNTINGTON BEACH CA PENSN OBLI LGD 0.4			1	1.B FE	792,583	101.4810	796,626	785,000	792,583					3.276	3.202	JD	1,143		12/30/2021	06/15/2040
452227-JN-2	ILLINOIS ST SALES TAX REVENUE			1	2.A FE	1,012,451	110.5430	1,016,996	920,000	1,012,451					4.620	3.336	JD	1,889		12/30/2021	06/15/2038
452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH			1	1.D FE	356,205	136.0390	357,783	263,000	356,205					5.851	2.603	JD	1,282		12/30/2021	12/01/2034
454898-QY-6	INDIANA ST MUNI PWR AGY			1	1.E FE	551,140	137.1170	555,324	405,000	551,140					5.594	2.867	JJ	11,328		12/30/2021	01/01/2042
455057-SV-2	INDIANA ST FIN AUTH REV			1	1.B FE	490,563	150.5130	493,683	328,000	490,563					6.596	2.622	FA	9,015		12/30/2021	02/01/2039
45528S-4Z-6	INDIANAPOLIS IND LOC PUB IMPT			1	1.C FE	217,851	141.4210	219,203	155,000	217,851					6.004	2.501	JJ	4,291		12/30/2021	01/15/2040
45528S-5S-1	INDIANAPOLIS IND LOC PUB IMPT			1	1.D FE	1,069,654	140.6750	1,076,164	765,000	1,069,654					6.116	2.598	JJ	21,574		12/30/2021	01/15/2040
45750T-AS-2	INLAND VLY CA DEV AGY SUCCESSO			1	1.C FE	3,010,048	108.7120	3,011,322	2,770,000	3,010,048					5.500	4.104	MS	50,783		12/30/2021	03/01/2033
46246K-K3-5	IOWA FIN AUTH REV			1	1.A FE	1,133,661	123.3860	1,135,151	920,000	1,133,661					5.272	1.527	FA	20,209		12/30/2021	08/01/2030
46613C-WG-6	JEA FL ELEC SYS REVENUE			1	1.F FE	1,184,261	129.1090	1,187,803	920,000	1,184,261					6.406	2.608	AO	14,734		12/30/2021	10/01/2034
46613P-D3-7	JEA FLA WTR & SWR SYS REV			1	1.C FE	509,557	138.6370	512,957	370,000	509,557					5.887	2.753	AO	5,445		12/30/2021	10/01/2040
47770V-AY-6	JOBSOHIO BEVERAGE SYS STWD LIQ			1	1.D FE	3,748,493	110.6630	3,751,476	3,390,000	3,748,493					3.985	1.588	JJ	67,546		12/30/2021	01/01/2029
47770V-AZ-3	JOBSOHIO BEVERAGE SYS STWD LIQ			1	1.D FE	3,725,953	121.0500	3,740,445	3,090,000	3,725,953					4.532	2.273	JJ	70,019		12/30/2021	01/01/2035
485424-NF-8	KANSAS ST DEPT OF TRANSPRTN HI			1	1.C FE	7,108,121	121.8550	7,140,703	5,860,000	7,108,121					4.596	2.487	MS	89,775		12/30/2021	09/01/2035
485429-Z6-4	KANSAS ST DEV FIN AUTH REVENUE LGD 0.4			1	1.E FE	525,804	120.1410	528,620	440,000	525,804					4.727	2.851	AO	4,391		12/30/2021	04/15/2037
485429-Z7-2	KANSAS ST DEV FIN AUTH REVENUE LGD 0.4			1	1.E FE	619,555	130.1920	624,922	480,000	619,555					4.927	2.984	AO	4,993		12/30/2021	04/15/2045
49126K-LM-1	KENTUCKY ST ECON DEV FIN AUTH LGD 0.4			1	1.F FE	138,137	132.7920	139,432	105,000	138,137					5.079	3.290	FA	2,015		12/30/2021	08/15/2048
49151E-7B-3	KENTUCKY ST PROPERTY & BLDGS C			1	1.E FE	9,081,973	123.1400	9,095,120	7,386,000	9,081,973					5.921	2.299	MN	72,888		12/30/2021	11/01/2030
491552-UZ-6	KENTUCKY ST TURNPIKE AUTH ECON			1	1.E FE	1,669,276	121.1280	1,671,566	1,380,000	1,669,276					5.722	2.263	JJ	39,482		12/30/2021	07/01/2030
544435-C3-2	LOS ANGELES CA DEPT OF ARPTS			1	1.D FE	3,831,649	133.1710	3,848,642	2,890,000	3,831,649					6.582	2.652	MN	24,306		12/30/2021	05/15/2039
544495-UG-7	LOS ANGELES CA DEPT WTR & PWR			1	1.D FE	175,304	141.2090	176,511	125,000	175,304					5.716	2.611	JJ	3,573		12/30/2021	07/01/2039
544495-VY-7	LOS ANGELES CA DEPT WTR & PWR			1	1.D FE	1,471,732	162.2490	1,484,578	915,000	1,471,732					6.574	2.827	JJ	30,076		12/30/2021	07/01/2045
544495-WA-8	LOS ANGELES CA DEPT WTR & PWR			1	1.C FE	833,516	169.7880	840,451	495,000	833,516					6.603	2.864	JJ	16,342		12/30/2021	07/01/2050
544525-NZ-7	LOS ANGELES CALIF DEPT WTR & P			1	1.C FE	6,510,400	132.5840	6,543,020	4,935,000	6,510,400					6.008	2.560	JJ	148,247		12/30/2021	07/01/2039
544652-6E-5	LOS ANGELES CALIF WASTEWTR SYS			1	1.B FE	487,546	140.2500	490,875	350,000	487,546					5.713	2.637	JD	1,666		12/30/2021	06/01/2039
544652-6F-2	LOS ANGELES CALIF WASTEWTR SYS			1	1.B FE	143,622	144.7380	144,738	100,000	143,622					5.813	2.735	JD	484		12/30/2021	06/01/2040
544712-2H-4	LOS ANGELES CNTY CA MET TRANSP			1	1.B FE	7,285,327	131.8340	7,323,379	5,555,000	7,285,327					5.735	2.547	JD	26,548		12/30/2021	06/01/2039
54473E-NS-9	LOS ANGELES CNTY CA PUBLIC WKS			1	1.C FE	1,795,603	165.0760	1,807,582	1,095,000	1,795,603					7.618	2.623	FA	34,757		12/30/2021	08/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
54473E-NT-7	LOS ANGELES CNTY CA PUBLIC WKS LGD 0.4			1	1.C FE	4,471,817	137.6860	4,481,679	3,255,000	4,471,817					7.488	2.068	FA	101,556		12/30/2021	08/01/2033
546475-TZ-7	LOUISIANA ST GAS & FUELS TAX R LGD 0.4			1	1.D FE	712,498	99.5980	717,106	720,000	712,499		1			2.230	2.316	MN	2,676		12/30/2021	05/01/2036
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY			1	1.D FE	155,057	142.0320	156,235	110,000	155,057					5.980	3.003	MN	841		12/30/2021	05/15/2040
546589-QY-1	LOUISVILLE & JEFFERSON CNTY KY			1	1.D FE	1,658,449	146.6480	1,671,787	1,140,000	1,658,449					6.250	3.016	MN	9,104		12/30/2021	05/15/2043
546850-CE-6	LOUISVILLE KY REGL ARPT AUTH A			1	1.F FE	1,939,258	103.2170	1,940,480	1,880,000	1,939,258					4.451	4.011	JJ	41,839		12/30/2021	07/01/2031
557363-DY-1	MADISON CNTY NY CAPITAL RESOUR LGD 0.4			1	1.D FE	536,893	110.0080	539,039	490,000	536,893					3.094	2.150	JJ	7,580		12/30/2021	07/01/2033
574218-NE-9	MARYLAND ST HLTH & HGR EDUCTNL			1	1.F FE	395,827	128.7900	399,249	310,000	395,827					4.815	2.920	JJ	7,463		12/30/2021	07/01/2043
57421C-AW-4	MARYLAND ST HLTH & HGR EDUCTNL LGD 0.4			1	1.F FE	155,968	104.2960	157,487	151,000	155,968					3.197	3.016	JJ	2,414		12/30/2021	07/01/2050
574300-JP-5	MARYLAND ST TRANSPRTN AUTH TRA			1	1.C FE	2,530,451	122.4020	2,533,721	2,070,000	2,530,451					5.604	1.963	JJ	58,001		12/30/2021	07/01/2030
574300-JQ-3	MARYLAND ST TRANSPRTN AUTH TRA			1	1.C FE	111,379	140.1870	112,150	80,000	111,379					5.754	2.582	JJ	2,302		12/30/2021	07/01/2041
575579-WX-1	MASSACHUSETTS ST BAY TRANSPRTN			1	1.C FE	2,284,737	124.0440	2,288,612	1,845,000	2,284,737					5.769	2.147	JJ	53,219		12/30/2021	07/01/2031
576000-KV-4	MASSACHUSETTS ST SCH BLDG AUTH			1	1.B FE	357,133	138.2110	359,349	260,000	357,133					5.715	2.496	FA	5,613		12/30/2021	08/15/2039
576000-KW-2	MASSACHUSETTS ST SCH BLDG AUTH LGD 0.4			1	1.C FE	6,748,743	119.0150	6,783,855	5,700,000	6,748,743					5.468	1.903	JD	13,852		12/30/2021	06/15/2027
57604P-5P-5	MASSACHUSETTS ST WTR POLLUTN A			1	1.A FE	1,069,077	116.5760	1,072,499	920,000	1,069,077					5.192	2.250	FA	19,903		12/30/2021	08/01/2040
59067A-CT-8	MESA CO ST CLG AUXILIARY FACS			1	1.C FE	410,073	153.0360	413,197	270,000	410,073					6.746	2.974	MN	2,327		12/30/2021	05/15/2042
592041-XW-2	MET GOVT NASHVILLE & DAVIDSONC LGD 0.4			1	1.B FE	82,149	110.4970	82,873	75,000	82,149					3.437	2.791	AO	644		12/30/2021	10/01/2046
592098-G5-0	MET GOVT NASHVILLE & DAVIDSONC			1	1.C FE	3,575,653	142.6050	3,593,646	2,520,000	3,575,653					6.568	2.608	JJ	82,757		12/30/2021	07/01/2037
592098-G6-8	MET GOVT NASHVILLE & DAVIDSONC			1	1.C FE	116,428	156.4160	117,312	75,000	116,428					6.693	2.754	JJ	2,510		12/30/2021	07/01/2041
592125-AA-6	MET GOVT NASHVILLE & DAVIDSON			1	1.E FE	304,620	149.5390	306,555	205,000	304,620					7.431	3.169	JJ	7,617		12/30/2021	07/01/2043
592125-AM-0	MET GOVT NASHVILLE & DAVIDSON			1	1.D FE	1,210,499	145.0240	1,218,202	840,000	1,210,499					6.731	2.838	JJ	28,270		12/30/2021	07/01/2043
59259N-ZH-9	MET TRANSPRTN AUTH NY DEDICATE			1	1.C FE	1,129,063	160.1130	1,136,802	710,000	1,129,063					7.336	2.890	MN	6,655		12/30/2021	11/15/2039
59259N-ZN-6	MET TRANSPRTN AUTH NY DEDICATE			1	1.C FE	179,678	139.1310	180,870	130,000	179,678					6.089	2.888	MN	1,011		12/30/2021	11/15/2040
59259Y-BF-5	MET TRANSPRTN AUTH NY REVENUE			1	1.G FE	353,755	129.4010	355,853	275,000	353,755					5.871	3.179	MN	2,063		12/30/2021	11/15/2039
59259Y-BY-4	MET TRANSPRTN AUTH NY REVENUE			1	1.G FE	726,830	142.0360	731,485	515,000	726,830					6.668	3.192	MN	4,388		12/30/2021	11/15/2039
59259Y-BZ-1	MET TRANSPRTN AUTH NY REVENUE			1	1.G FE	664,982	139.3760	669,005	480,000	664,982					6.648	3.185	MN	4,077		12/30/2021	11/15/2039
59259Y-CA-5	MET TRANSPRTN AUTH NY REVENUE			1	1.G FE	2,466,299	127.0490	2,471,103	1,945,000	2,466,299					6.548	2.753	MN	16,274		12/30/2021	11/15/2031
59259Y-DC-0	MET TRANSPRTN AUTH NY REVENUE			1	1.G FE	347,100	139.7360	349,340	250,000	347,100					6.687	3.335	MN	2,136		12/30/2021	11/15/2040
59259Y-GF-0	MET TRANSPRTN AUTH NY REVENUE			1	1.G FE	2,269,310	142.2930	2,283,803	1,605,000	2,269,310					6.814	3.234	MN	13,974		12/30/2021	11/15/2040
59333A-MC-2	MIAMI-DADE CNTY FL EDUCTNL FAC			1	1.G FE	474,962	134.9650	479,126	355,000	474,962					5.073	3.170	AO	4,502		12/30/2021	04/01/2050
593791-EM-4	MIAMI UNIV OHIO GEN RCPTS			1	1.D FE	2,351,954	142.6700	2,361,189	1,655,000	2,351,954					6.772	2.336	MS	37,359		12/30/2021	09/01/2035
59447T-KN-2	MICHIGAN ST FIN AUTH REVENUE LGD 0.4			1	1.D FE	2,427,859	110.4080	2,434,496	2,205,000	2,427,859					3.610	2.282	MN	13,267		12/30/2021	11/01/2032
59447T-XW-8	MICHIGAN ST FIN AUTH REVENUE LGD 0.4			1	1.D FE	692,322	106.9930	695,455	650,000	692,322					3.084	2.422	JD	1,671		12/30/2021	12/01/2034
59447T-XX-6	MICHIGAN ST FIN AUTH REVENUE LGD 0.4			1	1.D FE	334,738	108.8710	337,500	310,000	334,738					3.384	2.785	JD	874		12/30/2021	12/01/2040
594615-HY-5	MICHIGAN ST BLDG AUTH REVENUE LGD 0.4			1	1.D FE	1,117,103	97.1130	1,126,511	1,160,000	1,117,109		6			2.705	2.991	AO	6,624		12/30/2021	10/15/2040
594712-PP-0	MICHIGAN ST UNIV REVS			1	1.C FE	2,858,514	127.7570	2,868,145	2,245,000	2,858,514					6.173	4.381	FA	52,354		12/30/2021	02/15/2050
604146-BM-1	MINNESOTA ST GEN FUND REVENUE			1	1.B FE	3,095,056	105.3270	3,096,614	2,940,000	3,095,056					5.077	4.635	JD	12,439		12/30/2021	06/01/2043
60534R-TM-1	MISSISSIPPI ST DEV BANK SPL OB			1	1.D FE	103,092	148.2410	103,769	70,000	103,092					6.413	2.609	JJ	2,245		12/30/2021	01/01/2040
60636A-JD-6	MISSOURI ST HLTH & EDUCTNL FAC			1	1.B FE	141,786	124.5330	143,213	115,000	141,786					4.072	2.697	AO	989		12/30/2021	10/15/2044
60636A-MQ-3	MISSOURI ST HLTH & EDUCTNL FAC LGD 0.4			1	1.B FE	112,067	119.2000	113,240	95,000	112,067					3.651	2.637	JJ	1,599		12/30/2021	01/15/2046
60636A-MR-1	MISSOURI ST HLTH & EDUCTNL FAC LGD 0.4			1	1.B FE	178,276	115.6830	179,309	155,000	178,276					3.471	2.220	JJ	2,481		12/30/2021	01/15/2036
60636W-NU-5	MISSOURI ST HIGHWAYS & TRANSIT			1	1.B FE	2,883,648	125.7060	2,891,238	2,300,000	2,883,648					5.445	2.140	MN	20,873		12/30/2021	05/01/2033
626207-YF-5	MUNICIPAL ELEC AUTH GA			1	2.A FE	3,571,061	152.2450	3,596,027	2,362,000	3,571,061					6.637	3.262	AO	39,192		12/30/2021	04/01/2057
626207-YM-0	MUNICIPAL ELEC AUTH GA			1	1.F FE	2,047,675	154.6960	2,062,098	1,333,000	2,047,675					6.655	3.162	AO	22,178		12/30/2021	04/01/2057
63968A-QR-9	NEBRASKA ST PUBLIC PWR DIST RE			1	1.E FE	244,363	133.0360	246,117	185,000	244,363					5.423	2.824	JJ	5,016		12/30/2021	01/01/2043
644693-KW-2	NEW HAMPSHIRE ST TURNPIKE SYS			1	1.D FE	117,583	139.1750	118,299	85,000	117,583					6.009	2.652	MN	851		12/30/2021	11/01/2039
64577B-8J-6	NEW JERSEY ST ECON DEV AUTH RE LGD 0.4			1	2.A FE	2,748,386	109.2040	2,735,560	2,505,000	2,748,386					3.820	2.745	JD	4,253		12/30/2021	06/15/2032
646136-6S-5	NEW JERSEY ST TRANSPRTN TRUST LGD 0.4			1	2.A FE	105,455	111.9770	106,378	95,000	105,455					4.131	3.345	JD	174		12/30/2021	06/15/2042
646136-XR-7	NEW JERSEY ST TRANSPRTN TRUST			1	2.A FE	364,780	147.0450	367,613	250,000	364,780					6.561	3.287	JD	729		12/30/2021	12/15/2040
646136-XS-5	NEW JERSEY ST TRANSPRTN TRUST			1	2.A FE	10,216,011	116.9830	10,224,314	8,740,000	10,216,011					5.754	2.104	JD	22,351		12/30/2021	12/15/2028
646139-W3-5	NEW JERSEY ST TURNPIKE AUTH			1	1.F FE	4,072,144	160.9730	4,099,982	2,547,000	4,072,144					7.414	2.854	JJ	94,417		12/30/2021	01/01/2040
646139-X8-3	NEW JERSEY ST TURNPIKE AUTH			1	1.F FE	3,262,410	156.8920	3,285,318	2,094,000	3,262,410					7.102	2.848	JJ	74,358		12/30/2021	01/01/2041
647370-HY-4	NEW MEXICO ST HOSP EQUIPMENT L LGD 0.4			1	1.C FE	190,018	123.7010	191,737	155,000	190,018					4.406	2.968	FA	2,846		12/30/2021	08/01/2046
64971M-4P-4	NEW YORK CITY NY TRANSITIONAL			1	1.A FE	359,557	131.4470	361,479	275,000	359,557					5.508	2.645	FA	6,311		12/30/2021	08/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64971M-5L-2	NEW YORK CITY NY TRANSITIONAL			1	1.A FE	9,623,388	129.8720	9,675,464	7,450,000	9,623,388					5.572	2.701	MN	69,186		12/30/2021	11/01/2038
64971M-M6-6	NEW YORK CITY NY TRANSITIONAL			1	1.A FE	4,944,513	132.0120	4,963,651	3,760,000	4,944,513					5.750	2.405	FA	90,083		12/30/2021	02/01/2035
64971M-S7-8	NEW YORK CITY NY TRANSITIONAL			1	1.A FE	302,899	132.3550	304,417	230,000	302,899					5.467	2.563	MN	2,096		12/30/2021	05/01/2036
64971M-ZG-0	NEW YORK CITY NY TRANSITIONAL			1	1.A FE	2,498,380	125.3600	2,507,200	2,000,000	2,498,380					5.767	2.451	FA	48,058		12/30/2021	08/01/2036
64971W-MF-4	NEW YORK CITY NY TRANSITIONALF LGD 0.4			1	1.A FE	2,067,435	105.2500	2,068,163	1,965,000	2,067,435					3.190	1.686	FA	26,118		12/30/2021	08/01/2025
64972F-H2-5	NEW YORK CITY NY MUNI WTR FIN			1	1.B FE	399,429	146.4610	402,768	275,000	399,429					5.750	2.736	JD	703		12/30/2021	06/15/2041
64972F-L2-0	NEW YORK CITY NY MUNI WTR FIN			1	1.B FE	343,930	150.8080	346,858	230,000	343,930					6.011	2.765	JD	614		12/30/2021	06/15/2042
64972F-T3-0	NEW YORK CITY NY MUNI WTR FIN			1	1.B FE	467,200	147.2780	471,290	320,000	467,200					5.724	2.765	JD	814		12/30/2021	06/15/2042
64972F-T6-3	NEW YORK CITY NY MUNI WTR FIN			1	1.B FE	801,298	144.3990	808,634	560,000	801,298					5.440	2.764	JD	1,354		12/30/2021	06/15/2043
64972F-Y3-4	NEW YORK CITY NY MUNI WTR FIN			1	1.B FE	363,024	152.6460	366,350	240,000	363,024					5.882	2.765	JD	627		12/30/2021	06/15/2044
64972H-RB-0	NEW YORK CITY NY TRANSITIONAL			1	1.C FE	2,002,426	142.7800	2,013,198	1,410,000	2,002,426					6.828	2.608	JJ	44,393		12/30/2021	07/15/2040
64986A-L2-5	NEW YORK ST ENVRNMNTL FACS COR			1	1.A FE	139,124	139.9800	139,980	100,000	139,124					5.807	2.448	JD	258		12/30/2021	06/15/2039
649902-2E-2	NEW YORK ST DORM AUTH ST PERSO			1	1.B FE	2,308,845	120.2180	2,314,197	1,925,000	2,308,845					5.289	2.324	MS	29,978		12/30/2021	03/15/2033
649902-2F-9	NEW YORK ST DORM AUTH ST PERSO			1	1.B FE	2,011,568	134.5820	2,025,459	1,505,000	2,011,568					5.389	2.690	MS	23,881		12/30/2021	03/15/2040
649902-T2-9	NEW YORK ST DORM AUTH ST PERSO			1	1.B FE	5,490,353	116.6830	5,495,769	4,710,000	5,490,353					5.500	2.159	MS	76,276		12/30/2021	03/15/2030
649902-T3-7	NEW YORK ST DORM AUTH ST PERSO			1	1.B FE	580,960	134.4010	584,644	435,000	580,960					5.600	2.680	MS	7,173		12/30/2021	03/15/2040
649902-T4-5	NEW YORK ST DORM AUTH ST PERSO				1.B FE	3,591,569	116.9110	3,595,013	3,075,000	3,591,569					5.051	1.928	MS	45,733		12/30/2021	09/15/2027
649907-YA-4	NEW YORK ST DORM AUTH REVENUES			1	1.A FE	3,384,202	123.0760	3,396,898	2,760,000	3,384,202					4.802	2.274	JD	11,045		12/30/2021	12/01/2034
64990F-E2-6	NEW YORK ST DORM AUTH ST PERSO LGD 0.4			1	1.B FE	2,509,475	100.6390	2,515,975	2,500,000	2,509,475					2.152	2.106	MS	28,096		12/30/2021	03/15/2031
64990F-MT-8	NEW YORK ST DORM AUTH ST PERSO LGD 0.4			1	1.B FE	1,040,607	129.0900	1,045,629	810,000	1,040,607					5.628	2.459	MS	13,423		12/30/2021	03/15/2039
64990F-MV-3	NEW YORK ST DORM AUTH ST PERSO LGD 0.4				1.B FE	2,357,210	126.6950	2,369,196	1,870,000	2,357,210					5.427	2.602	MS	29,882		12/30/2021	03/15/2039
64990F-RA-4	NEW YORK ST DORM AUTH ST PERSO LGD 0.4			1	1.C FE	419,044	105.2300	420,920	400,000	419,044					3.057	2.597	FA	4,619		12/30/2021	02/15/2034
64990F-XE-9	NEW YORK ST DORM AUTH ST PERSO LGD 0.4				1.C FE	224,654	105.4900	226,804	215,000	224,654					3.190	2.904	FA	2,591		12/30/2021	02/15/2043
650009-S6-1	NEW YORK ST THRUWAY AUTH LGD 0.4			1	1.F FE	668,130	104.0490	671,116	645,000	668,130					3.500	3.226	JJ	11,288		12/30/2021	01/01/2042
650035-8W-1	NEW YORK ST URBAN DEV CORP REV LGD 0.4			1	1.C FE	2,658,625	109.8830	2,664,663	2,425,000	2,658,625					3.900	2.708	MS	27,847		12/30/2021	03/15/2033
650035-TD-0	NEW YORK ST URBAN DEV CORP REV			1	1.B FE	12,782,439	123.2070	12,825,849	10,410,000	12,782,439					5.770	2.212	MS	176,860		12/30/2021	03/15/2039
657382-AR-8	NORTH AUGUSTA SC PUBLIC FACS C LGD 0.4			2	1.F FE	4,973,233	111.5650	4,986,956	4,470,000	4,973,233					4.987	4.229	MN	37,153		12/30/2021	11/01/2048
658308-AB-7	NORTH CAROLINA ST TURNPIKE AUT			1	1.B FE	375,598	135.0590	378,165	280,000	375,598					5.418	2.605	JJ	7,585		12/30/2021	01/01/2041
66285W-B2-1	N TX TOLLWAY AUTH REVENUE LGD 0.4			2	1.E FE	1,053,520	101.7090	1,057,774	1,040,000	1,053,520					3.079	2.990	JJ	16,011		12/30/2021	01/01/2042
66285W-FB-7	N TX TOLLWAY AUTH REVENUE			1	1.E FE	1,719,699	168.9640	1,733,571	1,026,000	1,719,699					6.718	2.714	JJ	34,463		12/30/2021	01/01/2049
663903-DN-9	N E OH REGL SWR DIST				1.B FE	1,878,851	128.1380	1,883,629	1,470,000	1,878,851					5.438	1.929	MN	10,214		12/30/2021	11/15/2032
664845-DQ-4	NORTHERN CALIF PWR AGY REV			1	1.F FE	2,856,014	148.7820	2,871,493	1,930,000	2,856,014					7.311	2.634	JD	11,759		12/30/2021	06/01/2040
665250-BW-5	NTHRN IL MUNI PWR AGY PWR PROJ			1	1.G FE	1,271,794	137.3970	1,277,792	930,000	1,271,794					6.859	2.811	JJ	31,894		12/30/2021	01/01/2039
677632-G9-6	OHIO ST UNIV LGD 0.4			1	1.C FE	550,467	130.2780	556,287	427,000	550,467					4.048	2.754	JD	1,440		12/30/2021	12/01/2056
677632-MV-0	OHIO ST UNIV			1	1.C FE	614,832	136.2340	619,865	455,000	614,832					4.910	2.515	JD	1,862		12/30/2021	06/01/2040
677659-V7-6	OHIO ST WTR DEV AUTH REV			1	1.A FE	350,390	130.6660	352,798	270,000	350,390					4.917	2.411	JD	1,106		12/30/2021	06/01/2042
67766W-QG-0	OHIO ST WTR DEV AUTH WTR			1	1.A FE	9,021,475	117.9870	9,043,704	7,665,000	9,021,475					4.879	1.884	JD	31,165		12/30/2021	12/01/2034
67910H-MT-4	OKLAHOMA ST MUN PWR AUTH PWR			1	1.F FE	673,116	152.5400	678,803	445,000	673,116					6.440	3.105	JJ	14,329		12/30/2021	01/01/2045
681793-4Q-5	OMAHA PUB PWR DIST NEB ELEC RE			1	1.C FE	2,335,162	127.6190	2,348,190	1,840,000	2,335,162					5.431	2.632	FA	41,638		12/30/2021	02/01/2041
684273-HC-2	ORANGE CNTY CA LOCAL TRANSPRTN			1	1.B FE	9,755,177	149.7740	9,810,197	6,550,000	9,755,177					6.908	2.270	FA	170,935		12/30/2021	02/15/2041
68428T-AD-9	ORANGE CNTY CA SANTN DIST WSTW			1	1.A FE	291,080	150.3460	293,175	195,000	291,080					6.400	2.631	FA	5,200		12/30/2021	02/01/2044
68607D-NL-5	OREGON ST DEPT OF TRANSPRTN HI			1	1.B FE	1,336,911	136.2880	1,342,437	985,000	1,336,911					5.834	2.368	MN	7,343		12/30/2021	11/15/2034
68607D-VH-5	OREGON ST DEPT OF TRANSPRTN HI LGD 0.4			1	1.B FE	1,697,432	96.7480	1,702,765	1,760,000	1,697,448		16			1.660	2.060	MN	3,733		12/30/2021	11/15/2031
702274-AW-1	PASADENA CA PUBLIC FING AUTH L			1	1.C FE	424,485	161.3670	427,623	265,000	424,485					7.148	2.747	MS	6,314		12/30/2021	03/01/2043
70869P-FT-9	PENNSYLVANIA ST ECON DEV FINGA			1	1.F FE	408,549	141.7220	410,994	290,000	408,549					6.532	2.925	JD	842		12/30/2021	06/15/2039
70869P-NC-7	PENNSYLVANIA ST ECON DEV FINGA LGD 0.4			1	1.E FE	159,320	100.4410	160,706	160,000	159,320					3.143	3.175	JD	224		12/30/2021	06/15/2042
709221-TG-0	PENNSYLVANIA ST TURNPIKE COMMI			1	1.F FE	110,894	139.3730	111,498	80,000	110,894					6.378	2.866	JD	425		12/30/2021	12/01/2037
709223-A2-7	PENNSYLVANIA ST TURNPIKE COMMI			1	1.E FE	584,478	142.0770	589,620	415,000	584,478					5.511	2.935	JD	1,906		12/30/2021	12/01/2045
709223-VZ-1	PENNSYLVANIA ST TURNPIKE COMMI			1	1.E FE	367,698	144.0430	370,190	257,000	367,698					6.105	2.709	JD	1,307		12/30/2021	12/01/2039
709223-ZZ-7	PENNSYLVANIA ST TURNPIKE COMMI			1	1.E FE	976,479	148.1360	985,104	665,000	976,479					5.561	2.987	JD	3,082		12/30/2021	12/01/2049
70922P-AN-2	PENNSYLVANIA ST TURNPIKE COMMI				1.A FE	1,998,222	108.7030	2,000,135	1,840,000	1,998,222					3.229	1.413	JD	4,951		12/30/2021	12/01/2026
709235-G3-2	PENNSYLVANIA ST UNIV LGD 0.4			1	1.C FE	225,441	98.9310	227,541	230,000	225,442					2.888	3.003	MS	2,214		12/30/2021	09/01/2050
709235-ZR-9	PENNSYLVANIA ST UNIV LGD 0.4			1	1.C FE	445,304	112.0190	448,076	400,000	445,304					3.573	2.587	MS	4,764		12/30/2021	09/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
709235-ZS-7	PENNSYLVANIA ST UNIV LGD 0.4			1	1.C FE	352,228	114.6520	355,421	310,000	352,228					3.793	2.930	MS	3,919		12/30/2021	09/01/2047
73358W-CW-2	PORT AUTH OF NEW YORK & NEW JE				1.E FE	208,475	140.0020	210,003	150,000	208,475					5.647	2.698	MN	1,412		12/30/2021	11/01/2040
73358W-CX-0	PORT AUTH OF NEW YORK & NEW JE				1.E FE	229,322	140.0020	231,003	165,000	229,322					5.647	2.698	MN	1,553		12/30/2021	11/01/2040
73358W-EK-6	PORT AUTH OF NEW YORK & NEW JE				1.E FE	1,298,524	138.6050	1,309,817	945,000	1,298,524					4.926	2.943	AO	11,638		12/30/2021	10/01/2051
73358W-F8-2	PORT AUTH OF NEW YORK & NEW JE LGD 0.4			1	1.E FE	658,244	125.4000	664,620	530,000	658,244					4.229	3.031	AO	4,732		12/30/2021	10/15/2057
73358W-JA-3	PORT AUTH OF NEW YORK & NEW JE			1	1.E FE	4,195,986	132.5470	4,248,131	3,205,000	4,195,986					4.458	3.041	AO	35,720		12/30/2021	10/01/2062
73358W-RP-1	PORT AUTH OF NEW YORK & NEW JE			1	1.E FE	1,462,309	136.0090	1,475,698	1,085,000	1,462,309					4.960	2.852	FA	22,423		12/30/2021	08/01/2046
73358W-RQ-9	PORT AUTH OF NEW YORK & NEW JE			2	1.E FE	22,378,418	109.4480	22,404,006	20,470,000	22,378,418					5.310	4.637	FA	452,899		12/30/2021	08/01/2046
73358W-TZ-7	PORT AUTH OF NEW YORK & NEW JE			2	1.E FE	997,078	108.4800	998,016	920,000	997,078					4.426	3.491	AO	8,596		12/30/2021	10/15/2034
73358W-X9-0	PORT AUTH OF NEW YORK & NEW JE LGD 0.4			1	1.E FE	108,551	121.7710	109,594	90,000	108,551					4.031	2.914	MS	1,209		12/30/2021	09/01/2048
73358W-XQ-2	PORT AUTH OF NEW YORK & NEW JE LGD 0.4			1	1.E FE	354,000	137.2020	356,725	260,000	354,000					4.810	3.026	AO	2,640		12/30/2021	10/15/2065
73358X-CN-0	PORT AUTH OF NEW YORK & NEW JE LGD 0.4			2	1.E FE	153,041	99.1880	153,741	155,000	153,041					3.175	3.234	JJ	2,269		12/30/2021	07/15/2060
73474T-AP-5	PORT OF MORROW OR TRANSMISSION LGD 0.4			1	1.C FE	229,179	107.2590	230,607	215,000	229,179					2.987	2.434	MS	2,141		12/30/2021	09/01/2036
73474T-AT-7	PORT OF MORROW OR TRANSMISSION LGD 0.4			1	1.C FE	207,909	97.5530	209,739	215,000	207,910		.1			2.543	2.786	MS	1,822		12/30/2021	09/01/2040
73474T-AU-4	PORT OF MORROW OR TRANSMISSION LGD 0.4			1	1.C FE	117,769	95.1900	118,988	125,000	117,769		.1			2.533	2.908	MS	1,055		12/30/2021	09/01/2043
759136-QP-2	REGL TRANSPRTN DIST CO SALES T			1	1.C FE	1,029,814	153.8610	1,038,562	675,000	1,029,814					5.844	2.988	MN	6,575		12/30/2021	11/01/2050
75913T-GJ-7	REGL TRANSPRTN DIST CO COPS LGD 0.2			1	1.D FE	462,765	155.1580	465,474	300,000	462,765					7.672	2.836	JD	1,918		12/30/2021	06/01/2040
759911-S6-8	REGIONAL TRANSN AUTH ILL			1	1.C FE	6,793,075	129.0390	6,819,711	5,285,000	6,793,075					6.000	2.860	JJ	158,550		12/30/2021	07/01/2035
768874-SG-5	RIVERSIDE CA ELEC REVENUE			1	1.D FE	121,088	162.5590	121,919	75,000	121,088					7.605	2.891	AO	1,426		12/30/2021	10/01/2040
769076-UG-3	RIVERSIDE CA WTR REVENUE			1	1.B FE	95,870	148.4660	96,503	65,000	95,870					6.349	2.579	AO	1,032		12/30/2021	10/01/2039
769125-DW-2	RIVERSIDE CNTY CA TRANSPRTN CO			1	1.C FE	520,545	143.4920	523,746	365,000	520,545					6.807	3.129	JD	2,070		12/30/2021	06/01/2039
76913C-BF-5	RIVERSIDE CNTY CA PENSN OBLG LGD 0.4			1	1.F FE	2,068,937	112.0990	2,079,436	1,855,000	2,068,937					3.818	2.569	FA	26,756		12/30/2021	02/15/2038
783186-NH-8	RUTGERS NJ ST UNIV			1	1.E FE	469,297	134.9430	472,301	350,000	469,297					5.665	2.709	MN	3,305		12/30/2021	05/01/2040
783186-NJ-4	RUTGERS NJ ST UNIV			1	1.E FE	1,863,355	115.4570	1,864,631	1,615,000	1,863,355					5.545	1.944	MN	14,925		12/30/2021	05/01/2029
783186-UJ-6	RUTGERS NJ ST UNIV LGD 0.4			1	1.E FE	272,212	105.6290	274,635	260,000	272,212					3.270	2.930	MN	1,417		12/30/2021	05/01/2043
786005-PN-2	SACRAMENTO CA MUNI UTILITY DIS			1	1.C FE	4,957,481	138.9030	4,979,673	3,585,000	4,957,481					6.156	2.342	MN	28,200		12/30/2021	05/15/2036
786050-AJ-6	SACRAMENTO CA PUBLIC FING AUTH			1	1.E FE	887,757	139.6490	893,754	640,000	887,757					5.637	2.836	AO	9,019		12/30/2021	04/01/2050
786134-RN-8	SACRAMENTO CNTY CALIF SANTN DI			1	1.B FE	117,120	147.3850	117,908	80,000	117,120					6.325	2.608	FA	2,108		12/30/2021	08/01/2040
79467B-BA-2	SALES TAX SECURITIZATION CORP LGD 0.4			1	1.D FE	1,477,069	107.2230	1,479,677	1,380,000	1,477,069					3.330	2.360	JJ	22,977		12/30/2021	01/01/2030
79467B-CM-5	SALES TAX SECURITIZATION CORP LGD 0.4			1	1.D FE	406,545	120.2950	409,003	340,000	406,545					4.637	2.748	JJ	7,883		12/30/2021	01/01/2040
79574C-ER-0	SALT RIVER AZ PROJ AGRIC IMPT& LGD 0.4			1	1.B FE	128,635	96.3140	130,024	135,000	128,635					2.570	2.816	JJ	1,735		12/30/2021	01/01/2050
79575D-E6-3	SALT RIVER AZ PROJ AGRIC IMPT			1	1.B FE	753,762	131.0420	760,044	580,000	753,762					4.839	2.769	JJ	14,033		12/30/2021	01/01/2041
796253-U9-1	SAN ANTONIO TX ELEC & GAS REVE			1	1.D FE	227,271	138.7020	228,858	165,000	227,271					5.718	2.701	FA	3,931		12/30/2021	02/01/2041
796253-Y3-0	SAN ANTONIO TX ELEC & GAS REVE			1	1.D FE	447,467	143.1570	450,945	315,000	447,467					5.808	2.801	FA	7,623		12/30/2021	02/01/2041
797400-FN-3	SAN DIEGO CNTY CA REGL TRANSPR			1	1.C FE	208,760	150.3460	210,484	140,000	208,760					5.911	2.877	AO	2,069		12/30/2021	04/01/2048
79741T-AR-5	SAN DIEGO CNTY CALIF WTR AUTH			1	1.B FE	298,696	150.4100	300,820	200,000	298,696					6.138	2.735	MN	2,046		12/30/2021	05/01/2049
79765D-XK-1	SAN FRANCISCO CITY & CNTY CA C LGD 0.2				1.B FE	137,602	145.8000	138,510	95,000	137,602					6.487	2.751	MN	1,027		12/30/2021	11/01/2041
79765R-SU-4	SAN FRANCISCO CITY & CNTY CA P			1	1.D FE	1,010,758	109.8890	1,010,979	920,000	1,010,758					5.500	1.266	MN	8,433		12/30/2021	11/01/2025
79765R-SV-2	SAN FRANCISCO CITY & CNTY CA P			1	1.D FE	9,395,854	134.8160	9,450,602	7,010,000	9,395,854					6.000	2.726	MN	70,100		12/30/2021	11/01/2040
79765R-TK-5	SAN FRANCISCO CITY & CNTY CA P			1	1.D FE	379,313	136.2990	381,637	280,000	379,313					6.000	2.771	MN	2,800		12/30/2021	11/01/2040
79765R-TL-3	SAN FRANCISCO CITY & CNTY CA P			1	1.D FE	465,074	164.3050	468,269	285,000	465,074					6.950	2.841	MN	3,301		12/30/2021	11/01/2050
79768H-AL-2	SAN FRANCISCO CITY & CNTY CA P			1	1.C FE	263,919	143.7150	265,873	185,000	263,919					5.820	2.656	AO	2,692		12/30/2021	10/01/2040
80168N-EP-0	SANTA CLARA VLY CA TRANSPRTN A			1	1.C FE	9,042,970	119.8150	9,058,014	7,560,000	9,042,970					5.876	2.425	AO	111,056		12/30/2021	04/01/2032
837151-AA-7	SOUTH CAROLINA ST PUBLIC SVC A			1	1.F FE	1,028,337	158.5390	1,036,845	654,000	1,028,337					6.454	3.163	JJ	21,105		12/30/2021	01/01/2050
84247P-EP-2	SOUTHERN CALIF PUB PWR AUTH			1	1.D FE	7,009,614	136.6930	7,039,690	5,150,000	7,009,614					5.921	2.337	JJ	152,466		12/30/2021	07/01/2035
843375-ZL-3	STHRN MINNESOTA ST MUNI PWR AG			1	1.E FE	482,160	138.8070	485,825	350,000	482,160					5.926	3.077	JJ	10,371		12/30/2021	01/01/2043
85732P-CC-2	STATE PUB SCH BLDG AUTH PA REV			1	1.F FE	1,064,596	115.8010	1,065,369	920,000	1,064,596					5.426	1.918	MS	14,698		12/30/2021	09/15/2026
86657M-BK-1	SUMTER LANDING FL CDD RECREATI LGD 0.4			1	1.E FE	364,074	114.6540	366,893	320,000	364,074					4.172	3.141	AO	3,338		12/30/2021	10/01/2047
873519-ML-3	TACOMA WA ELEC SYS REVENUE			1	1.D FE	6,394,828	139.5940	6,421,324	4,600,000	6,394,828					5.966	2.205	JJ	137,218		12/30/2021	01/01/2035
87354T-BG-9	TACOMA WASH REGL WTR SUPPLY SY			1	1.C FE	759,518	137.8090	764,840	555,000	759,518					5.621	2.686	JD	2,600		12/30/2021	12/01/2040
874461-GK-6	TALLAHASSEE FLA CONS UTIL SYS			1	1.B FE	523,037	135.0740	526,789	390,000	523,037					5.218	2.547	AO	5,088		12/30/2021	10/01/2040
874476-HD-9	TALLAHASSEE FLA ENERGY SYS REV			1	1.C FE	779,143	144.0110	784,860	545,000	779,143					5.969	2.751	AO	8,133		12/30/2021	10/01/2040
875124-EU-9	TAMPA BAY FL WTR REGL WTR SPLY			2	1.B FE	981,493	106.7540	982,137	920,000	981,493					3.052	1.989	AO	7,020		12/30/2021	10/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
875124-EW-5	TAMPA BAY FL WTR REGL WTR SPLY			2	1.B FE	988,788	107.5660	989,607	920,000	988,788					3.252	2.304	AO	7,480		12/30/2021	10/01/2030
87638T-EG-4	TARRANT CNTY TX CULTURAL EDU F			1	1.C FE	270,105	123.9000	272,580	220,000	270,105					4.366	2.989	MN	1,227		12/30/2021	11/15/2047
88213A-DZ-5	TEXAS ST A & M UNIV REVENUES LGD 0.4			2	1.A FE	1,013,389	110.3760	1,015,459	920,000	1,013,389					3.993	3.038	MN	4,694		12/30/2021	05/15/2037
882667-AZ-1	TEXAS ST PRIV ACTIVITY BOND SU LGD 0.4			1	2.B FE	255,093	111.8740	257,310	230,000	255,093					3.922	3.254	JD	25	4,510	12/30/2021	12/31/2049
88278P-VJ-0	TEXAS ST UNIV SYS FING REVENUE			2	1.C FE	1,364,619	106.2520	1,365,338	1,285,000	1,364,619					3.531	2.449	MS	13,360		12/30/2021	03/15/2028
88278P-VL-5	TEXAS ST UNIV SYS FING REVENUE			2	1.C FE	982,615	106.8700	983,204	920,000	982,615					3.781	2.845	MS	10,242		12/30/2021	03/15/2030
88278P-VM-3	TEXAS ST UNIV SYS FING REVENUE			2	1.C FE	1,131,575	107.9010	1,132,961	1,050,000	1,131,575					4.123	3.247	MS	12,747		12/30/2021	03/15/2035
88283L-HU-3	TEXAS ST TRANSPRTN COMMISSIONS			1	1.A FE	12,066,425	120.0490	12,082,932	10,065,000	12,066,425					5.178	2.082	AO	130,291		12/30/2021	04/01/2030
89602N-VM-3	TRIBOROUGH NY BRIDGE & TUNNEL			1	1.D FE	977,839	136.7780	984,802	720,000	977,839					5.550	2.716	MN	5,106		12/30/2021	11/15/2040
899154-BC-1	TULARE CNTY CA PENSN OBLG LGD 0.4			2	1.E FE	2,082,825	113.3540	2,085,714	1,840,000	2,082,825					4.159	2.417	JD	6,377		12/30/2021	06/01/2030
899154-BF-4	TULARE CNTY CA PENSN OBLG LGD 0.4			2	1.E FE	1,234,849	112.5020	1,237,522	1,100,000	1,234,849					4.309	2.986	JD	3,950		12/30/2021	06/01/2033
913366-DF-4	UNIV OF CALIFORNIA CA RGTS MED			1	1.D FE	1,017,211	154.0130	1,024,186	665,000	1,017,211					6.583	2.849	MN	5,594		12/30/2021	05/15/2049
913366-EP-1	UNIV OF CALIFORNIA CA RGTS MED			1	1.D FE	391,739	154.7390	394,584	255,000	391,739					6.548	2.845	MN	2,134		12/30/2021	05/15/2048
913366-EQ-9	UNIV OF CALIFORNIA CA RGTS MED			1	1.D FE	1,332,427	127.6940	1,334,402	1,045,000	1,332,427					6.398	1.996	MN	8,543		12/30/2021	05/15/2031
91412F-7Y-7	UNIVERSITY CALIF REVS			1	1.C FE	581,612	139.4550	585,711	420,000	581,612					5.770	2.678	MN	3,097		12/30/2021	05/15/2043
91412G-DZ-5	UNIV OF CALIFORNIA CA REVENUES			1	1.D FE	442,537	141.4820	445,668	315,000	442,537					5.946	2.740	MN	2,393		12/30/2021	05/15/2045
91412G-EA-9	UNIV OF CALIFORNIA CA REVENUES			1	1.D FE	3,031,289	130.8220	3,041,612	2,325,000	3,031,288					6.296	4.346	MN	18,704		12/30/2021	05/15/2050
91412G-HA-6	UNIV OF CALIFORNIA CA REVENUES LGD 0.4			1	1.C FE	129,061	147.0920	130,912	89,000	129,061					4.858	3.294	MN	552		12/30/2021	05/15/2112
91412G-VC-6	UNIV OF CALIFORNIA CA REVENUES			1	1.C FE	2,937,078	106.7330	2,940,494	2,755,000	2,937,078					4.765	4.059	MN	16,774		12/30/2021	05/15/2044
91412G-XP-5	UNIV OF CALIFORNIA CA REVENUES			1	1.D FE	1,934,852	105.1620	1,934,981	1,840,000	1,934,852					3.259	1.055	MN	7,662		12/30/2021	05/15/2024
91412G-XU-4	UNIV OF CALIFORNIA CA REVENUES			1	1.D FE	2,201,584	113.3530	2,204,716	1,945,000	2,201,584					3.909	1.978	MN	9,715		12/30/2021	05/15/2029
91412G-XY-6	UNIV OF CALIFORNIA CA REVENUES LGD 0.4			1	1.D FE	258,845	118.5790	260,874	220,000	258,845					4.131	2.785	MN	1,161		12/30/2021	05/15/2045
91412H-FG-3	UNIV OF CALIFORNIA CA REVENUES LGD 0.4			1	1.C FE	2,320,134	109.8670	2,323,687	2,115,000	2,320,134					3.349	1.953	JJ	35,416		12/30/2021	07/01/2029
914245-BR-5	UNIV OF DELAWARE DE LGD 0.4			1	1.B FE	136,139	130.9750	137,524	105,000	136,139					4.221	2.842	MN	739		12/30/2021	11/01/2058
91425M-CD-7	UNIVERSITY OF DELAWARE REV			1	1.B FE	598,008	138.3320	601,744	435,000	598,008					5.866	2.523	MN	4,253		12/30/2021	11/01/2040
914713-K6-8	UNIV OF NORTH CAROLINA NC AT C			1	1.A FE	277,944	116.3280	279,187	240,000	277,944					3.847	2.290	JD	769		12/30/2021	12/01/2034
914713-P2-2	UNIV OF NORTH CAROLINA NC AT C LGD 0.4			1	1.A FE	253,520	110.8170	254,879	230,000	253,520					3.327	2.332	JD	638		12/30/2021	12/01/2036
914805-EZ-5	UNIV OF PITTSBURGH PA HGR EDU LGD 0.4			1	1.B FE	1,014,594	110.4240	1,015,901	920,000	1,014,594					3.277	1.651	MS	8,877		12/30/2021	09/15/2028
914805-FB-7	UNIV OF PITTSBURGH PA HGR EDU LGD 0.4			1	1.B FE	2,451,712	111.2660	2,455,641	2,207,000	2,451,712					3.327	1.781	MS	21,620		12/30/2021	09/15/2029
915137-5G-4	UNIV OF TEXAS TX			1	1.A FE	4,040,456	109.8140	4,041,155	3,680,000	4,040,456					4.837	1.112	FA	67,245		12/30/2021	08/15/2026
915137-5R-0	UNIV OF TEXAS TX			1	1.A FE	402,330	135.1360	405,408	300,000	402,330					4.794	2.342	FA	5,433		12/30/2021	08/15/2046
91514A-DE-2	UNIV OF TEXAS TX UNIV REVENUES LGD 0.4			1	1.A FE	354,092	125.5390	357,785	285,000	354,092					3.852	2.524	FA	4,147		12/30/2021	08/15/2046
915217-SB-0	UNIV OF VIRGINIA VA UNIV REVEN			1	1.A FE	422,974	137.5950	429,295	312,000	422,974					5.000	2.586	MS	5,200		12/30/2021	09/01/2040
915217-XA-6	UNIV OF VIRGINIA VA UNIV REVEN LGD 0.4			1	1.A FE	133,778	108.7530	135,940	125,000	133,778					3.227	3.004	MS	1,345		12/30/2021	09/01/2119
91523N-FP-6	UNIV OF WASHINGTON WA UNIV REV			1	1.B FE	179,319	150.5280	180,633	120,000	179,319					6.060	2.543	JJ	3,636		12/30/2021	07/01/2039
91523N-GW-0	UNIV OF WASHINGTON WA UNIV REV			1	1.B FE	335,459	132.5300	337,951	255,000	335,459					4.997	2.598	AO	3,186		12/30/2021	10/01/2040
916277-LA-2	UPPER OCCOQUAN VA SEWAGE AUTH			1	1.A FE	163,438	149.7880	164,766	110,000	163,438					6.000	2.670	JJ	3,300		12/30/2021	07/01/2043
91754C-BQ-2	UTAH ST BRD REGTS AUXILIARY &			1	1.C FE	1,297,291	141.6460	1,303,142	920,000	1,297,291					6.306	2.323	AO	14,504		12/30/2021	04/01/2036
917565-LB-7	UTAH TRAN AUTH SALES TAX REV			1	1.C FE	180,535	137.6270	181,667	132,000	180,535					5.937	2.796	JD	348		12/30/2021	06/15/2039
917565-LK-7	UTAH TRAN AUTH SALES TAX REV			1	1.D FE	1,042,043	138.1610	1,050,023	760,000	1,042,043					5.705	3.006	JD	1,927		12/30/2021	06/15/2040
91756T-AV-3	UTAH ST MUNI PWR AGY PWR SPLY LGD 0.4			1	1.E FE	979,155	106.6500	981,179	920,000	979,155					3.806	3.180	JJ	17,508		12/30/2021	07/01/2036
927063-CJ-4	VLG CENTER FL CDD UTILITY REVE			1	1.E FE	1,466,563	123.3290	1,473,781	1,195,000	1,466,563					5.015	2.760	AO	14,982		12/30/2021	10/01/2036
927781-VE-1	VIRGINIA ST CLG BLDG AUTH EDUC			1	1.B FE	4,315,947	118.7090	4,321,007	3,640,000	4,315,947					4.830	1.635	FA	73,255		12/30/2021	02/01/2030
927781-VX-9	VIRGINIA ST CLG BLDG AUTH EDUC			1	1.B FE	581,555	141.0340	585,290	415,000	581,555					5.600	2.201	MS	7,747		12/30/2021	09/01/2040
92778V-KF-4	VIRGINIA ST CLG BLDG AUTH EDUC LGD 0.4			1	1.B FE	6,402,616	98.5270	6,419,034	6,515,000	6,402,649		32			1.865	2.074	FA	50,627		12/30/2021	02/01/2031
928077-KD-7	VIRGINIA ST PORT AUTH PORT FAC LGD 0.4			2	1.G FE	1,297,280	108.8200	1,300,399	1,195,000	1,297,280					4.478	3.853	JJ	26,756		12/30/2021	07/01/2045
93730P-AC-0	WASHINGTON ST BIOMEDICAL RESEA			1	1.B FE	462,728	150.2930	465,908	310,000	462,728					6.516	2.601	JJ	10,100		12/30/2021	07/01/2042
956704-ZP-8	WEST VIRGINIA ST UNIV REVENUES			1	1.F FE	185,958	121.0020	187,553	155,000	185,958					4.471	3.059	AO	1,733		12/30/2021	10/01/2042
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						899,194,520	XXX	962,854,837	754,658,347	902,676,293		(605,149)			XXX	XXX	XXX	9,724,667	12,769,306	XXX	XXX
31292G-TN-6	FGOLD 30YR			4	1.A	3,027	111.6190	3,321	2,975	3,014		(5)			7.000	6.373	MON	17	201	02/18/1999	10/01/2027
3128M9-RS-3	FHLMC RMBS-POOL-G07397			4	1.A	718,921	103.1240	719,871	698,063	718,921					2.500	1.353	MON	1,454		12/30/2021	06/01/2043
31292G-Y5-9	FGOLD 30YR			4	1.A	47	110.7620	51	46	47					7.000	6.419	MON		3	02/18/1999	03/01/2029
3128MJ-2B-5	FHLMC RMBS-POOL-G08769			4	1.A	1,137,909	104.8240	1,139,267	1,086,838	1,137,909					3.000	(0.072)	MON	2,717		12/30/2021	07/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31292H-4H-4	FGOLD 30YR			4	1.A	95,567	112.9840	109,127	96,587	95,652		(13)			5.000	5.288	MON	402	4,695	04/28/2015	12/01/2033
3128MJ-2F-6	FHLMC RMBS-POOL-G08773			4	1.A	1,265,909	104.9990	1,267,430	1,207,088	1,265,909					3.000	0.107	MON	3,018		12/30/2021	08/01/2047
31296P-TL-6	FGOLD 30YR			4	1.A	14,308	109.8450	15,627	14,227	14,301		(2)			5.500	5.345	MON	65	770	04/28/2015	10/01/2033
3128MJ-2L-3	FHLMC RMBS-POOL-G08778			4	1.A	820,967	104.7450	821,956	784,721	820,967					3.000	0.087	MON	1,962		12/30/2021	09/01/2047
31298F-2A-9	FGOLD 30YR			4	1.A	1,408	100.1850	1,415	1,413	1,406		5			7.000	7.242	MON	8	90	12/06/2000	01/01/2031
3128MJ-2Z-2	FHLMC RMBS-POOL-G08791			4	1.A	317,903	104.2340	318,288	305,359	317,903					3.000	0.140	MON	763		12/30/2021	12/01/2047
31298F-JL-7	FGOLD 30YR			4	1.A	3,547	100.3550	3,572	3,560	3,541					7.000	7.179	MON	21	248	12/06/2000	01/01/2031
3128MJ-3E-8	FHLMC RMBS-POOL-G08796			4	1.A	240,075	106.0610	239,993	226,279	240,075					3.500	0.832	MON	660		12/30/2021	01/01/2048
31283H-QX-6	FGOLD 30YR GIANT			4	1.A	9,633	114.9640	10,714	9,320	9,633		(17)			6.000	4.933	MON	47	549	01/11/2005	03/01/2032
3128MJ-3J-7	FHLMC RMBS-POOL-G08800			4	1.A	2,398,942	105.7760	2,398,103	2,267,152	2,398,942					3.500	0.739	MON	6,613		12/30/2021	02/01/2048
31283H-X8-3	FGOLD 30YR GIANT			4	1.A	11,963	114.9980	13,228	11,503	12,061		(24)			6.000	4.587	MON	58	675	02/09/2004	08/01/2033
3128MJ-3S-7	FHLMC RMBS-POOL-G08808			4	1.A	436,144	105.8110	435,991	412,047	436,144					3.500	0.767	MON	1,202		12/30/2021	04/01/2048
3128M7-BX-3	FGOLD 30YR GIANT			4	1.A	6,191	115.6430	6,732	5,822	6,225		38			6.000	4.189	MON	29	345	04/28/2015	12/01/2038
3128MJ-4A-5	FHLMC RMBS-POOL-G08816			4	1.A	746,881	105.5900	746,619	707,093	746,881					3.500	1.257	MON	2,062		12/30/2021	06/01/2048
3131XH-M5-2	FHLMC 30YR UMBS MIRROR			4	1.A	119,724	109.5720	127,176	116,066	120,168		471			4.000	3.187	MON	387	4,508	07/22/2020	10/01/2041
3128MJ-4B-3	FHLMC RMBS-POOL-G08817			4	1.A	513,551	106.3990	513,232	482,366	513,551					4.000	1.095	MON	1,608		12/30/2021	06/01/2048
3132DV-3R-4	FHLMC 30YR UMBS SUPER			4	1.A		109.5860								5.000	0.000	MON	6,381		06/17/2019	07/01/2049
3128MJ-4H-0	FHLMC RMBS-POOL-G08823			4	1.A	346,344	105.5970	346,223	327,872	346,344					3.500	1.354	MON	956		12/30/2021	07/01/2048
3132VQ-N5-1	FHLMC GOLD 30YR			4	1.A	178,359	104.0340	184,718	177,555	178,473		190			3.000	2.846	MON	444	5,172	06/06/2019	06/01/2049
3128MJ-4Q-0	FHLMC RMBS-POOL-G08830			4	1.A	933,835	105.4850	933,508	884,967	933,835					3.500	1.331	MON	2,581		12/30/2021	08/01/2048
3132VQ-N5-1	FHLMC GOLD 30YR	C		4	1.A	115,607	104.0340	119,728	115,085	115,680		123			3.000	2.846	MON	288	3,352	06/06/2019	06/01/2049
3128MJ-5B-2	FHLMC RMBS-POOL-G08841			4	1.A	639,521	105.5090	639,297	605,917	639,521					3.500	1.175	MON	1,767		12/30/2021	10/01/2048
312910-ZD-7	FHLMC 1306			4	1.A	95	194.3440	7	3	863		693			1,008.000	0.000	MON	3	23	04/20/2000	06/01/2022
3128MJ-5G-1	FHLMC RMBS-POOL-G08846			4	1.A	414,187	105.5160	414,046	392,401	414,187					3.500	1.048	MON	1,145		12/30/2021	11/01/2048
31394J-WW-3	FHLMC 2680			3	1.A	34,118	100.0870	34,084	34,054	34,058		(4)			0.610	0.575	MON	9	175	10/01/2003	10/15/2022
3128MJ-5M-8	FHLMC RMBS-POOL-G08851			4	1.A	997,938	105.8020	997,590	942,883	997,938					3.500	1.173	MON	2,750		12/30/2021	12/01/2048
31362J-UN-3	FN 6/12 11TH COFI ARM			3	1.A	4,503	102.9560	4,760	4,623	4,560		5			4.142	4.960	MON	16	189	03/16/1989	06/01/2028
3128MJ-6B-1	FHLMC RMBS-POOL-G08865			4	1.A	365,136	105.4810	365,008	346,041	365,136					3.500	1.144	MON	1,009		12/30/2021	03/01/2049
31418P-6N-0	FNMA 15YR			4	1.A	18,931	104.9630	19,394	18,477	18,693		(48)			4.000	3.056	MON	62	695	04/28/2015	03/01/2025
3128MJ-6H-8	FHLMC RMBS-POOL-G08871			4	1.A	2,176,854	105.4380	2,176,111	2,063,878	2,176,854					3.500	1.247	MON	6,020		12/30/2021	04/01/2049
31419A-BJ-5	FNMA 15YR			4	1.A	21,490	103.1880	20,795	20,153	20,741		(121)			5.000	2.728	MON	84	957	04/28/2015	06/01/2025
3128MJ-6N-5	FHLMC RMBS-POOL-G08876			4	1.A	999,524	105.4830	999,183	947,246	999,524					3.500	1.259	MON	2,763		12/30/2021	05/01/2049
31371H-VJ-4	FNMA 30YR			4	1.A	35	115.1660	41	35	35					7.500	7.500	MON		3	04/28/2015	09/01/2029
3128MJ-6Y-1	FHLMC RMBS-POOL-G08886			4	1.A	755,246	103.8260	756,149	728,285	755,246					3.000	0.227	MON	1,821		12/30/2021	05/01/2049
31371L-CD-9	FNMA 30YR			4	1.A	5,056	110.8040	5,427	4,898	5,058		(6)			5.000	4.044	MON	20	239	04/28/2015	09/01/2033
3128MJ-V5-6	FHLMC RMBS-POOL-G08635			4	1.A	730,560	105.1580	731,436	695,559	730,560					3.000	0.135	MON	1,739		12/30/2021	04/01/2045
31371L-DH-9	FNMA 30YR			4	1.A	70,823	113.1530	79,663	70,403	70,779		(3)			5.500	5.341	MON	323	3,788	04/28/2015	10/01/2033
3128MJ-VE-7	FHLMC RMBS-POOL-G08612			4	1.A	1,007,770	105.1530	1,008,979	959,535	1,007,770					3.000	0.491	MON	2,399		12/30/2021	10/01/2044
31383J-WE-6	FNMA 30YR			4	1.A	333	104.0250	346	333	333					7.500	7.500	MON	2	25	04/28/2015	07/01/2029
3128MJ-VM-9	FHLMC RMBS-POOL-G08619			4	1.A	1,271,814	105.1470	1,273,340	1,211,009	1,271,814					3.000	0.285	MON	3,028		12/30/2021	12/01/2044
31383M-QB-2	FNMA 30YR			4	1.A	5,236	102.8100	5,321	5,176	5,229		(5)			7.500	7.051	MON	32	343	06/09/1999	12/01/2028
3128MJ-VQ-0	FHLMC RMBS-POOL-G08622			4	1.A	2,261,110	105.1470	2,263,823	2,153,008	2,261,110					3.000	0.042	MON	5,383		12/30/2021	01/01/2045
31383Q-FC-3	FNMA 30YR			4	1.A	4,514	103.9380	4,691	4,514	4,514					7.500	7.500	MON	28	336	04/28/2015	08/01/2029
3128MJ-X3-9	FHLMC RMBS-POOL-G08697			4	1.A	1,898,258	105.1430	1,900,535	1,807,572	1,898,258					3.000	0.057	MON	4,519		12/30/2021	03/01/2046
31386M-ZB-9	FNMA 30YR			4	1.A	20,585	112.6030	22,776	20,227	20,638		(31)			6.500	5.779	MON	110	1,291	09/28/2001	10/01/2030
3128MJ-X7-0	FHLMC RMBS-POOL-G08701			4	1.A	874,170	105.1450	875,211	832,385	874,170					3.000	0.113	MON	2,081		12/30/2021	04/01/2046
31390B-WE-4	FNMA 30YR			4	1.A	99,291	111.4550	104,527	93,784	97,352		(280)			7.000	5.790	MON	547	6,530	04/28/2015	04/01/2032
3128MJ-XJ-4	FHLMC RMBS-POOL-G08680			4	1.A	2,401,157	105.1470	2,404,038	2,286,359	2,401,157					3.000	0.092	MON	5,716		12/30/2021	12/01/2045
31390P-GK-7	FNMA 30YR			4	1.A	13,809	112.8720	14,906	13,206	14,321		159			6.500	3.964	MON	72	831	02/14/2003	08/01/2032
3128MJ-XQ-8	FHLMC RMBS-POOL-G08686			4	1.A	1,257,300	105.0070	1,258,811	1,198,788	1,257,300					3.000	0.227	MON	2,997		12/30/2021	01/01/2046
31391W-5H-0	FNMA 30YR			4	1.A	7,160	110.7140	7,674	6,931	7,178		(4)			5.000	3.942	MON	29	329	04/28/2015	04/01/2033
3128MJ-Y5-3	FHLMC RMBS-POOL-G08731			4	1.A	1,336,940	102.5960	1,338,741	1,304,867	1,336,940					2.500	1.395	MON	2,718		12/30/2021	11/01/2046
31400J-SJ-9	FNMA 30YR			4	1.A	1,201	112.6430	1,311	1,164	1,204		(2)			5.000	3.953	MON	5	57	04/28/2015	02/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128MJ-YM-6	FHLMC RMBS-POOL-G08715			4	1.A	287,256	105.1060	287,601	273,629	287,256					3.000	0.094	MON	684		12/30/2021	08/01/2046
31401B-4L-6	FNMA 30YR			4	1.A	3,501	112.7940	3,923	3,478	3,498		(2)			5.500	5.314	MON	16	185	03/21/2003	05/01/2033
3128MJ-YT-1	FHLMC RMBS-POOL-G08721			4	1.A	201,999	105.0660	202,239	192,488	201,999					3.000	0.100	MON	481		12/30/2021	09/01/2046
31401B-NS-0	FNMA 30YR			4	1.A	19,767	112.9880	22,181	19,631	19,768		2			5.500	5.287	MON	90	1,037	04/28/2015	04/01/2033
3128MJ-YW-4	FHLMC RMBS-POOL-G08724			4	1.A	2,467,300	102.7720	2,470,593	2,403,956	2,467,300					2.500	1.068	MON	5,008		12/30/2021	09/01/2046
31402C-U6-7	FNMA 30YR			4	1.A	7,661	112.6490	8,357	7,419	7,663		(9)			5.000	4.060	MON	31	363	04/28/2015	03/01/2034
3128MJ-YX-2	FHLMC RMBS-POOL-G08725			4	1.A	2,613,802	102.7760	2,602,962	2,532,655	2,613,802					2.500	0.837	MON	5,276		12/30/2021	10/01/2046
31402E-AQ-1	FNMA 30YR			4	1.A	1,148	111.6350	1,238	1,109	1,158		(3)			5.000	3.694	MON	5	54	04/28/2015	07/01/2033
3128MJ-Z2-9	FHLMC RMBS-POOL-G08760			4	1.A	1,617,295	104.6430	1,619,244	1,547,399	1,617,295					3.000	0.420	MON	3,869		12/30/2021	04/01/2047
31403F-JW-5	FNMA 30YR			4	1.A	133,069	112.1410	148,454	132,381	132,985		(1)			5.500	5.364	MON	607	7,098	04/28/2015	10/01/2033
3128MJ-ZB-9	FHLMC RMBS-POOL-G08737			4	1.A	2,237,985	104.7910	2,240,680	2,138,237	2,237,985					3.000	0.349	MON	5,346		12/30/2021	12/01/2046
31404B-SQ-6	FNMA 30YR			4	1.A	44,910	112.2630	47,418	42,238	44,507		25			5.500	3.968	MON	194	2,274	04/28/2015	02/01/2034
3128MJ-ZF-0	FHLMC RMBS-POOL-G08741			4	1.A	4,944,922	104.8650	4,954,040	4,724,207	4,944,922					3.000	0.455	MON	11,811		12/30/2021	01/01/2047
31405A-U9-2	FNMA 30YR			4	1.A	34,373	113.2850	39,567	34,927	34,401		(13)			5.500	5.949	MON	160	1,879	04/28/2015	06/01/2034
3128MJ-ZM-5	FHLMC RMBS-POOL-G08747			4	1.A	5,351,613	105.6160	5,358,005	5,073,100	5,351,613					3.000	0.303	MON	12,683		12/30/2021	02/01/2047
31406A-6Y-3	FNMA 30YR			4	1.A	49,688	109.5920	53,731	49,028	49,688		(18)			5.500	5.116	MON	225	2,686	04/28/2015	12/01/2034
3128MJ-ZQ-6	FHLMC RMBS-POOL-G08750			4	1.A	1,701,155	104.8540	1,703,218	1,624,371	1,701,155					3.000	0.626	MON	4,061		12/30/2021	03/01/2047
31406D-EL-6	FNMA 30YR			4	1.A	4,984	111.9070	5,507	4,921	4,976		1			5.500	5.179	MON	23	267	12/09/2004	12/01/2034
3128MJ-ZR-4	FHLMC RMBS-POOL-G08751			4	1.A	2,252,124	106.4300	2,251,024	2,115,028	2,252,124					3.500	(0.639)	MON	6,169		12/30/2021	03/01/2047
31410G-RA-3	FNMA 30YR			4	1.A	82,967	115.4730	88,733	76,844	88,767		1,520			6.500	2.573	MON	416	4,864	02/01/2010	12/01/2037
3128MJ-ZW-3	FHLMC RMBS-POOL-G08756			4	1.A	1,693,896	104.7140	1,695,936	1,619,589	1,693,896					3.000	0.644	MON	4,049		12/30/2021	04/01/2047
31412N-SL-1	FNMA 30YR			4	1.A	38,179	114.8750	41,017	35,706	38,072		211			6.000	4.254	MON	179	2,113	04/28/2015	12/01/2038
3128MJ-ZX-1	FHLMC RMBS-POOL-G08757			4	1.A	2,479,146	106.4240	2,477,935	2,328,361	2,479,146					3.500	(0.900)	MON	6,791		12/30/2021	04/01/2047
31413U-TQ-2	FNMA 30YR			4	1.A	36,804	115.8260	40,497	34,963	36,891		122			6.000	4.497	MON	175	2,038	04/28/2015	12/01/2037
3128S3-BM-0	FHLMC RMBS-POOL-T61844			4	1.A	623,960	102.3930	624,722	610,122	623,960					3.000	0.837	MON	1,525		12/30/2021	01/01/2045
31415Q-P9-1	FNMA 30YR	C		4	1.A	429,918	113.9080	447,543	392,899	435,683		3,146			5.500	2.819	MON	1,801	21,286	01/04/2012	01/01/2038
3128S3-E6-2	FHLMC RMBS-POOL-T61957			4	1.A	987,954	102.4640	989,170	965,383	987,954					3.000	0.831	MON	2,413		12/30/2021	10/01/2045
31416B-VH-8	FNMA 30YR			4	1.A	4,041	112.8150	4,413	3,912	4,061		5			5.000	3.938	MON	16	191	04/28/2015	12/01/2034
3128S3-FM-6	FHLMC RMBS-POOL-T61972			4	1.A	404,715	102.4000	405,213	395,716	404,715					3.000	1.357	MON	989		12/30/2021	12/01/2045
31418M-A2-8	FNMA 30YR			4	1.A	29,047	113.3820	31,426	27,717	29,125		59			5.500	4.210	MON	127	1,489	04/28/2015	08/01/2037
3128S3-GN-3	FHLMC RMBS-POOL-T62005			4	1.A	869,927	102.4640	870,998	850,052	869,927					3.000	0.650	MON	2,125		12/30/2021	02/01/2046
31418M-PU-0	FNMA 30YR			4	1.A	111,754	115.9570	121,021	104,367	115,677		2,191			6.000	3.178	MON	522	6,122	01/26/2010	03/01/2037
3128S3-GS-2	FHLMC RMBS-POOL-T62009			4	1.A	1,429,791	102.5520	1,431,536	1,395,912	1,429,791					3.000	1.899	MON	3,490		12/30/2021	02/01/2046
31419A-VB-0	FNMA 30YR			4	1.A	144,077	111.9030	148,042	132,294	148,563		137			5.500	2.561	MON	606	7,119	10/20/2011	04/01/2037
31292K-6R-3	FHLMC RMBS-POOL-C03580			4	1.A	6,088	108.0330	6,079	5,627	6,088					3.500	(2.065)	MON	16		12/30/2021	10/01/2040
3138EL-5M-1	FNMA 30YR			4	1.A		110.9160								4.500	0.000	MON	21,512		01/08/2014	11/01/2043
31292S-A3-4	FHLMC RMBS-POOL-C09026			4	1.A	628,689	103.1510	629,531	610,300	628,689					2.500	1.411	MON	1,271		12/30/2021	02/01/2043
3138ER-NP-1	FNMA 30YR			4	1.A		105.0580								3.000	0.000	MON	10,115		11/20/2017	10/01/2046
312942-P5-8	FHLMC RMBS-POOL-A94044			4	1.A	5,900	105.3490	5,898	5,598	5,900					3.500	(2.334)	MON	16		12/30/2021	09/01/2040
3138WJ-AU-2	FNMA 30YR			4	1.A		105.8870								3.000	0.000	MON	4,114		11/20/2017	10/01/2046
312942-YX-7	FHLMC RMBS-POOL-A94326			4	1.A	11,617	108.0380	11,600	10,737	11,617					3.500	(0.459)	MON	31		12/30/2021	10/01/2040
3138XB-XY-5	FNMA 30YR			4	1.A		110.9170								4.500	0.000	MON	10,151		01/08/2014	12/01/2043
312944-AC-5	FHLMC RMBS-POOL-A95403			4	1.A	4,311	107.6400	4,306	4,000	4,311					3.500	(0.499)	MON	12		12/30/2021	12/01/2040
3138Y5-WF-9	FNMA 30YR			4	1.A	148,351	109.2100	151,263	138,507	149,442		2,012			4.000	2.129	MON	462	5,254	01/12/2015	12/01/2044
312945-DN-5	FHLMC RMBS-POOL-A96409			4	1.A	393,559	107.9050	393,002	364,211	393,559					3.500	(0.562)	MON	1,062		12/30/2021	01/01/2041
31402R-UN-7	FNMA 30YR			4	1.A	188,704	112.9740	201,062	177,972	192,651		(34)			5.500	3.312	MON	816	9,535	04/28/2015	02/01/2035
312945-N8-7	FHLMC RMBS-POOL-A96715			4	1.A	66,298	108.0390	66,200	61,274	66,298					3.500	(0.377)	MON	179		12/30/2021	02/01/2041
3140FN-AS-3	FNMA 30YR			4	1.A		106.9280								4.000	0.000	MON	4,904		03/13/2019	07/01/2047
312945-T2-4	FHLMC RMBS-POOL-A96869			4	1.A	71,454	107.1610	71,379	66,609	71,454					3.500	(2.439)	MON	194		12/30/2021	02/01/2041
3140J8-LL-5	FNMA 30YR			4	1.A		104.8170								3.000	0.000	MON	26,213		06/06/2019	09/01/2046
312945-TC-2	FHLMC RMBS-POOL-A96847			4	1.A	236,784	108.0390	236,434	218,841	236,784					3.500	(0.985)	MON	638		12/30/2021	02/01/2041
3140J9-EJ-6	FNMA 30YR			4	1.A		102.6770								2.500	0.000	MON	2,825		06/17/2019	11/01/2047
312946-RR-9	FHLMC RMBS-POOL-A97696			4	1.A	135,421	107.3780	135,379	126,077	135,421					3.500	1.204	MON	368		12/30/2021	03/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31410L-VC-3	FNMA 30YR			4	1.A		105.8400								3.000	0.000	MON	24,885		11/07/2017	01/01/2047
31322Y-ZZ-7	FHLMC RMBS-POOL-T65260			4	1.A	657,433	102.5480	658,242	641,887	657,433					3.000	1.170	MON	1,605		12/30/2021	12/01/2044
3140XA-LY-6	FNMA 30YR UMBS SUPER			4	1.A		102.1210								2.500	0.000	MON	8,985		04/07/2021	03/01/2051
3132DV-3M-5	FHLMC RMBS-POOL-SD8004			4	1.A	1,033,270	103.6760	1,034,527	997,846	1,033,270					3.000	(0.165)	MON	2,495		12/30/2021	08/01/2049
3140XA-SJ-2	FNMA 30YR UMBS SUPER			4	1.A		106.4350								4.000	0.000	MON	11,955		06/04/2021	12/01/2049
3132DV-4G-7	FHLMC RMBS-POOL-SD8023			4	1.A	938,123	102.1710	939,364	919,404	938,123					2.500	1.101	MON	1,915		12/30/2021	11/01/2049
31359S-JT-8	FNMA_01-5			4	1.A	65,165	115.2860	74,301	64,449	64,927		(22)			7.000	6.711	MON	376	4,445	04/28/2015	03/01/2031
3132DV-5J-0	FHLMC RMBS-POOL-SD8049			4	1.A	1,833,645	102.1710	1,836,071	1,797,057	1,833,645					2.500	1.082	MON	3,744		12/30/2021	03/01/2050
313921-A5-7	FNMA_01-65			3	1.A	78,066	100.9400	78,647	77,915	78,764		(72)			0.702	0.364	MON	9	535	09/24/2002	11/25/2031
3132DW-BH-5	FHLMC RMBS-POOL-SD8140			4	1.A	3,752,702	99.8310	3,843,699	3,850,205	3,752,731		29			2.000	2.339	MON	6,417		12/30/2021	04/01/2051
31392D-WQ-1	FNMA_02-51			3	1.A	68,609	100.6710	68,962	68,502	68,536		(2)			0.602	0.588	MON	7	406	08/01/2003	08/25/2032
3132GD-TF-9	FHLMC RMBS-POOL-Q00550			4	1.A	142,961	106.6620	142,912	133,986	142,961					3.500	0.085	MON	391		12/30/2021	02/01/2041
31396V-NH-7	FNMA_07-26			4	1.A	6,517,368	114.6570	8,229,102	7,177,172	6,875,981		(1,580)			5.500	6.869	MON	32,895	384,300	06/18/2007	04/01/2037
3132GE-W2-2	FHLMC RMBS-POOL-Q01565			4	1.A	52,938	107.9240	52,863	48,981	52,938					3.500	0.571	MON	143		12/30/2021	06/01/2041
31396W-G5-9	FNMA_07-65			4	1.A	2,796,980	114.8740	3,556,023	3,095,599	2,945,286		(12,618)			5.500	6.982	MON	14,188	165,477	06/18/2007	07/01/2037
3132J6-6W-9	FHLMC RMBS-POOL-Q15884			4	1.A	831,021	105.6670	832,029	787,407	831,021					3.000	0.645	MON	1,969		12/30/2021	02/01/2043
31397L-TB-5	FNMA_08-49			4	1.A	36,900	108.0490	37,878	35,056	36,919		93			5.000	2.906	MON	146	1,687	06/26/2014	04/01/2038
3132L5-AB-9	FHLMC RMBS-POOL-V80002			4	1.A	625,139	103.1510	625,977	606,855	625,139					2.500	1.646	MON	1,264		12/30/2021	04/01/2043
3132WK-LR-7	FHLMC RMBS-POOL-Q45735			4	1.A	633,479	104.8560	634,241	604,869	633,479					3.000	0.471	MON	1,512		12/30/2021	01/01/2047
31334X-EE-5	FHLMC RMBS-POOL-QA1033			4	1.A	1,200,252	103.7060	1,201,701	1,158,757	1,200,252					3.000	0.169	MON	2,897		12/30/2021	07/01/2049
31335B-W6-0	FHLMC RMBS-POOL-G61281			4	1.A	803,268	106.7410	802,990	752,279	803,268					3.500	(0.363)	MON	2,194		12/30/2021	01/01/2048
31339S-WL-5	FHLMC RMBS-POOL-QA3351			4	1.A	1,937,193	102.1710	1,939,756	1,898,539	1,937,193					2.500	1.204	MON	3,955		12/30/2021	10/01/2049
3133KH-E5-1	FHLMC RMBS-POOL-RA1956			4	1.A	1,696,160	103.9160	1,698,202	1,634,207	1,696,160					3.000	0.772	MON	4,086		12/30/2021	01/01/2050
3136AJ-T6-3	FNMA RMBS-SER-2014-29 CL-PZ			4	1.A	532,055	102.0720	532,906	522,088	532,055					3.000	2.081	MON	1,305		12/30/2021	01/25/2043
3136AP-V7-4	FNMA RMBS-SER-2015-58 CL-DZ			4	1.A	551,349	106.0150	552,382	521,041	551,349					3.000	1.629	MON	1,303		12/30/2021	08/25/2045
3136AQ-UQ-1	FNMA RMBS-SER-2015-92 CL-GZ			4	1.A	1,880,915	102.4150	1,885,079	1,840,628	1,880,915					3.000	1.481	MON	4,602		12/30/2021	04/25/2043
3136AS-Q7-4	FNMA RMBS-SER-2016-39 CL-LB			4	1.A	1,512,433	101.9290	1,519,261	1,490,509	1,512,433					2.500	2.351	MON	3,105		12/30/2021	07/25/2046
3136AS-W6-9	FNMA RMBS-SER-2016-42 CL-GX			4	1.A	477,151	101.7080	479,719	471,663	477,151					2.500	2.391	MON	983		12/30/2021	07/25/2046
3136AT-CN-2	FNMA RMBS-SER-2016-50 CL-PC			4	1.A	5,215,963	99.6300	5,224,633	5,244,036	5,215,991		28			2.000	2.214	MON	8,740		12/30/2021	08/25/2046
3136AT-FS-8	FNMA RMBS-SER-2016-54 CL-DB			4	1.A	1,457,082	102.1550	1,462,201	1,431,355	1,457,082					2.500	2.291	MON	2,982		12/30/2021	08/25/2046
31371N-CK-9	FNMA RMBS-POOL-256674			4	1.A	18,021	115.8000	17,988	15,533	18,021					6.000	0.576	MON	78		12/30/2021	04/01/2037
31371N-XJ-9	FNMA RMBS-POOL-257281			4	1.A	15,730	108.8710	15,731	14,449	15,730					5.000	0.765	MON	60		12/30/2021	07/01/2028
31376K-FL-5	FNMA RMBS-POOL-357571			4	1.A	293,983	113.5250	293,435	258,476	293,983					5.500	1.234	MON	1,185		12/30/2021	05/01/2034
31381T-AS-9	FNMA RMBS-POOL-469917			4	1.A	2,682,572	110.0560	2,685,085	2,439,744	2,682,572					3.880	0.051	MON	8,151		12/30/2021	12/01/2026
31384W-LF-5	FNMA RMBS-POOL-535926			4	1.A	462,249	111.1680	462,341	415,894	462,249					6.500	2.844	MON	2,253		12/30/2021	05/01/2031
3138A1-AJ-0	FNMA RMBS-POOL-AH0008			4	1.A	49,718	107.9730	49,645	45,979	49,718					3.500	(0.741)	MON	134		12/30/2021	12/01/2040
3138A1-AU-5	FNMA RMBS-POOL-AH0018			4	1.A	2,411	107.9470	2,408	2,231	2,411					3.500	(1.562)	MON	7		12/30/2021	12/01/2040
3138A1-AW-1	FNMA RMBS-POOL-AH0020			4	1.A	231,242	109.7860	231,101	210,501	231,242					4.000	0.288	MON	702		12/30/2021	12/01/2040
3138A1-BL-4	FNMA RMBS-POOL-AH0042			4	1.A	18,754	107.5410	18,730	17,416	18,754					3.500	(0.286)	MON	51		12/30/2021	01/01/2041
3138A1-KK-6	FNMA RMBS-POOL-AH0297			4	1.A	185,954	109.8440	185,840	169,186	185,954					4.000	(0.250)	MON	564		12/30/2021	12/01/2040
3138A1-R7-8	FNMA RMBS-POOL-AH0509			4	1.A	6,839	107.8470	6,830	6,333	6,839					3.500	(0.020)	MON	18		12/30/2021	12/01/2040
3138A1-U4-1	FNMA RMBS-POOL-AH0602			4	1.A	14,815	107.9820	14,793	13,700	14,815					3.500	0.303	MON	40		12/30/2021	12/01/2040
3138A2-BE-8	FNMA RMBS-POOL-AH0936			4	1.A	20,169	107.5710	20,143	18,725	20,169					3.500	(0.408)	MON	55		12/30/2021	12/01/2040
3138A2-CV-9	FNMA RMBS-POOL-AH0983			4	1.A	28,824	107.2620	28,797	26,848	28,824					3.500	(0.132)	MON	78		12/30/2021	12/01/2040
3138A2-GA-1	FNMA RMBS-POOL-AH1092			4	1.A	389,400	109.4650	389,162	355,513	389,400					4.000	0.155	MON	1,185		12/30/2021	01/01/2041
3138A2-NZ-8	FNMA RMBS-POOL-AH1307			4	1.A	67,554	107.9870	67,454	62,465	67,554					3.500	(0.295)	MON	182		12/30/2021	01/01/2041
3138A2-PF-0	FNMA RMBS-POOL-AH1321			4	1.A	302,407	109.4940	302,222	276,017	302,407					4.000	(0.627)	MON	920		12/30/2021	01/01/2041
3138A3-U6-2	FNMA RMBS-POOL-AH2404			4	1.A	83,174	107.3110	83,074	77,414	83,174					3.500	0.013	MON	226		12/30/2021	01/01/2041
3138A3-VD-6	FNMA RMBS-POOL-AH2411			4	1.A	359,354	109.7960	359,135	327,093	359,354					4.000	(0.101)	MON	1,090		12/30/2021	01/01/2041
3138A4-6X-8	FNMA RMBS-POOL-AH3585			4	1.A	413,431	107.8340	412,841	382,849	413,431					3.500	(1.190)	MON	1,117		12/30/2021	01/01/2041
3138A4-A2-1	FNMA RMBS-POOL-AH2724			4	1.A	103,986	109.8390	103,922	94,613	103,986					4.000	0.067	MON	315		12/30/2021	01/01/2041
3138A4-XY-6	FNMA RMBS-POOL-AH3394			4	1.A	46,028	109.6410	46,000	41,955	46,028					4.000	(0.466)	MON	140		12/30/2021	01/01/2041
3138A5-6H-0	FNMA RMBS-POOL-AH4471			4	1.A	62,072	109.8380	62,034	56,478	62,072					4.000	0.071	MON	188		12/30/2021	02/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138A5-EM-0	FNMA RMBS-POOL-AH3739			4	1.A	64,695	107.9740	64,600	59,829	64,695					3.500	(0.465)	MON	175		12/30/2021	02/01/2041
3138A5-MF-6	FNMA RMBS-POOL-AH3957			4	1.A	8,566	106.6160	8,563	8,032	8,566					3.500	(5.543)	MON	23		12/30/2021	01/01/2041
3138A5-QS-4	FNMA RMBS-POOL-AH4064			4	1.A	246,300	109.2670	246,149	225,273	246,300					4.000	(1.953)	MON	751		12/30/2021	02/01/2041
3138A5-TG-7	FNMA RMBS-POOL-AH4150			4	1.A	23,666	106.1420	23,649	22,280	23,666					3.500	0.035	MON	65		12/30/2021	01/01/2041
3138A6-B2-5	FNMA RMBS-POOL-AH4556			4	1.A	10,703	105.7090	10,698	10,120	10,703					3.500	0.583	MON	30		12/30/2021	02/01/2041
3138A6-DY-3	FNMA RMBS-POOL-AH4618			4	1.A	34,995	107.9430	34,944	32,372	34,995					3.500	(1.617)	MON	94		12/30/2021	01/01/2041
3138A6-EF-3	FNMA RMBS-POOL-AH4633			4	1.A	211,873	108.1050	211,741	195,866	211,873					4.000	(1.518)	MON	653		12/30/2021	01/01/2041
3138A7-DA-3	FNMA RMBS-POOL-AH5496			4	1.A	38,054	107.5440	38,004	35,338	38,054					3.500	0.975	MON	103		12/30/2021	01/01/2041
3138A7-H6-8	FNMA RMBS-POOL-AH5652			4	1.A	9,875	105.3010	9,872	9,375	9,875					3.500	(0.166)	MON	27		12/30/2021	01/01/2041
3138A7-HY-7	FNMA RMBS-POOL-AH5646			4	1.A	24,282	108.3530	24,274	22,403	24,282					3.500	0.787	MON	65		12/30/2021	02/01/2041
3138A7-HZ-4	FNMA RMBS-POOL-AH5647			4	1.A	55,024	107.3060	54,958	51,216	55,024					3.500	(1.385)	MON	149		12/30/2021	02/01/2041
3138A7-QK-7	FNMA RMBS-POOL-AH5857			4	1.A	6,659	107.5480	6,650	6,184	6,659					3.500	(0.611)	MON	18		12/30/2021	02/01/2041
3138A7-QV-3	FNMA RMBS-POOL-AH5867			4	1.A	19,209	107.9730	19,181	17,764	19,209					3.500	0.802	MON	52		12/30/2021	02/01/2041
3138A7-Z9-2	FNMA RMBS-POOL-AH6167			4	1.A	25,016	105.2860	25,007	23,752	25,016					3.500	(2.881)	MON	69		12/30/2021	02/01/2041
3138A8-F4-3	FNMA RMBS-POOL-AH6486			4	1.A	98,931	109.3150	98,870	90,445	98,931					4.000	(1.267)	MON	301		12/30/2021	03/01/2041
3138A8-J4-9	FNMA RMBS-POOL-AH6582			4	1.A	151,129	107.9000	151,037	139,979	151,129					4.000	0.610	MON	467		12/30/2021	03/01/2041
3138A8-JM-9	FNMA RMBS-POOL-AH6567			4	1.A	106,734	107.9790	106,576	98,701	106,734					3.500	(0.868)	MON	288		12/30/2021	02/01/2041
3138A8-WN-2	FNMA RMBS-POOL-AH6952			4	1.A	5,714	105.2520	5,712	5,427	5,714					3.500	(0.984)	MON	16		12/30/2021	02/01/2041
3138A8-XU-5	FNMA RMBS-POOL-AH6990			4	1.A	16,705	105.3280	16,699	15,854	16,705					3.500	0.765	MON	46		12/30/2021	01/01/2041
3138A8-YC-4	FNMA RMBS-POOL-AH7006			4	1.A	49,970	107.9490	49,897	46,223	49,970					3.500	(1.083)	MON	135		12/30/2021	03/01/2041
3138A9-3M-4	FNMA RMBS-POOL-AH8003			4	1.A	2,243	107.2780	2,241	2,089	2,243					3.500	(1.130)	MON	6		12/30/2021	03/01/2041
3138A9-4F-8	FNMA RMBS-POOL-AH8021			4	1.A	34,904	105.3710	34,891	33,112	34,904					3.500	2.869	MON	97		12/30/2021	03/01/2041
3138A9-4N-1	FNMA RMBS-POOL-AH8028			4	1.A	53,101	105.2510	53,082	50,434	53,101					3.500	(1.135)	MON	147		12/30/2021	04/01/2041
3138A9-KY-9	FNMA RMBS-POOL-AH7510			4	1.A	349,551	107.9680	349,037	323,279	349,551					3.500	(0.125)	MON	943		12/30/2021	03/01/2041
3138AA-K2-6	FNMA RMBS-POOL-AH8412			4	1.A	37,736	105.2980	37,723	35,825	37,736					3.500	0.445	MON	104		12/30/2021	04/01/2041
3138AA-P8-8	FNMA RMBS-POOL-AH8546			4	1.A	69,337	105.4580	69,308	65,721	69,337					3.500	2.877	MON	192		12/30/2021	02/01/2041
3138AB-LH-0	FNMA RMBS-POOL-AH9327			4	1.A	87,213	107.8950	87,087	80,715	87,213					3.500	2.610	MON	235		12/30/2021	04/01/2041
3138AB-W7-0	FNMA RMBS-POOL-AH9669			4	1.A	19,345	105.3350	19,337	18,358	19,345					3.500	(1.496)	MON	54		12/30/2021	04/01/2041
3138AB-ZV-4	FNMA RMBS-POOL-AH9755			4	1.A	19,698	107.3210	19,674	18,332	19,698					3.500	(0.375)	MON	53		12/30/2021	04/01/2041
3138AD-EL-5	FNMA RMBS-POOL-AI0138			4	1.A	136,601	107.9850	136,399	126,313	136,601					3.500	0.300	MON	368		12/30/2021	04/01/2041
3138AE-AF-0	FNMA RMBS-POOL-AI0905			4	1.A	38,637	107.9670	38,581	35,734	38,637					3.500	1.299	MON	104		12/30/2021	03/01/2041
3138AE-J3-8	FNMA RMBS-POOL-AI1181			4	1.A	153,972	107.9660	153,745	142,401	153,972					3.500	(0.830)	MON	415		12/30/2021	04/01/2041
3138AF-BU-3	FNMA RMBS-POOL-AI1850			4	1.A	30,769	105.4420	30,757	29,170	30,769					3.500	(2.644)	MON	85		12/30/2021	05/01/2041
3138AF-J8-4	FNMA RMBS-POOL-AI2086			4	1.A	161,743	107.9790	161,503	149,569	161,743					3.500	0.261	MON	436		12/30/2021	05/01/2041
3138AG-E6-1	FNMA RMBS-POOL-AI2856			4	1.A	51,878	107.0300	51,821	48,418	51,878					3.500	(2.042)	MON	141		12/30/2021	06/01/2041
3138AG-M8-8	FNMA RMBS-POOL-AI3082			4	1.A	22,938	105.3290	22,929	21,769	22,938					3.500	(0.324)	MON	63		12/30/2021	04/01/2041
3138AG-U7-1	FNMA RMBS-POOL-AI3305			4	1.A	3,271	105.4010	3,270	3,103	3,271					3.500	(0.024)	MON	9		12/30/2021	05/01/2041
3138AN-QJ-5	FNMA RMBS-POOL-AI8556			4	1.A	76,780	107.3080	76,687	71,465	76,780					3.500	(0.509)	MON	208		12/30/2021	01/01/2042
3138AN-SC-8	FNMA RMBS-POOL-AI8614			4	1.A	39,556	107.9760	39,497	36,580	39,556					3.500	(0.577)	MON	107		12/30/2021	02/01/2042
3138AQ-CB-0	FNMA RMBS-POOL-AI9965			4	1.A	618	107.9650	617	571	618					3.500	(1.131)	MON	2		12/30/2021	10/01/2041
3138AT-2A-7	FNMA RMBS-POOL-AJ2568			4	1.A	18,789	108.0180	18,761	17,368	18,789					3.500	0.384	MON	51		12/30/2021	01/01/2042
3138AT-2E-9	FNMA RMBS-POOL-AJ2572			4	1.A	50,493	108.0200	50,418	46,675	50,493					3.500	0.634	MON	136		12/30/2021	02/01/2042
3138AT-WA-4	FNMA RMBS-POOL-AJ2440			4	1.A	82,545	107.2960	82,446	76,840	82,545					3.500	(0.508)	MON	224		12/30/2021	01/01/2042
3138AU-BY-2	FNMA RMBS-POOL-AJ2754			4	1.A	41,066	105.9880	41,040	38,721	41,066					3.500	2.602	MON	113		12/30/2021	11/01/2041
3138AU-DJ-3	FNMA RMBS-POOL-AJ2804			4	1.A	23,593	105.2720	23,585	22,404	23,593					3.500	(3.898)	MON	65		12/30/2021	11/01/2041
3138AU-FX-0	FNMA RMBS-POOL-AJ2881			4	1.A	13,333	108.0090	13,313	12,326	13,333					3.500	1.481	MON	36		12/30/2021	02/01/2042
3138AV-GA-7	FNMA RMBS-POOL-AJ3792			4	1.A	265,615	107.9700	265,225	245,646	265,615					3.500	1.024	MON	717		12/30/2021	11/01/2041
3138AV-TV-7	FNMA RMBS-POOL-AJ4163			4	1.A	49,931	107.8330	49,861	46,239	49,931					3.500	(1.222)	MON	135		12/30/2021	11/01/2041
3138AV-U3-7	FNMA RMBS-POOL-AJ4201			4	1.A	27,435	107.9780	27,394	25,370	27,435					3.500	0.310	MON	74		12/30/2021	12/01/2041
3138AV-W5-0	FNMA RMBS-POOL-AJ4267			4	1.A	33,884	107.1560	33,846	31,585	33,884					3.500	(0.020)	MON	92		12/30/2021	10/01/2041
3138AW-JT-1	FNMA RMBS-POOL-AJ4773			4	1.A	150,750	107.9910	150,527	139,388	150,750					3.500	1.027	MON	407		12/30/2021	03/01/2042
3138AX-4P-3	FNMA RMBS-POOL-AJ6229			4	1.A	31,246	107.9930	31,200	28,891	31,246					3.500	(0.724)	MON	84		12/30/2021	02/01/2042
3138AX-4U-2	FNMA RMBS-POOL-AJ6234			4	1.A	26,801	107.0520	26,772	25,008	26,801					3.500	0.810	MON	73		12/30/2021	02/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138AX-CC-3	FNMA RMBS-POOL-AJ5466			4	1.A	328,596	107.5800	328,163	305,041	328,596					3.500	0.710	MON	890		12/30/2021	11/01/2041
3138AX-L9-0	FNMA RMBS-POOL-AJ5751			4	1.A	46,207	106.0500	46,175	43,541	46,207					3.500	0.404	MON	127		12/30/2021	01/01/2042
3138AX-MB-4	FNMA RMBS-POOL-AJ5753			4	1.A	241	105.2480	241	229	241					3.500	(2.915)	MON	1		12/30/2021	01/01/2042
3138AX-NF-4	FNMA RMBS-POOL-AJ5789			4	1.A	10,059	105.7070	10,054	9,511	10,059					3.500	0.486	MON	28		12/30/2021	01/01/2042
3138AX-SR-3	FNMA RMBS-POOL-AJ5927			4	1.A	78,494	107.5740	78,391	72,872	78,494					3.500	(0.913)	MON	213		12/30/2021	11/01/2041
3138AX-UU-3	FNMA RMBS-POOL-AJ5994			4	1.A	8,863	107.9530	8,850	8,198	8,863					3.500	0.014	MON	24		12/30/2021	11/01/2041
3138AX-VP-3	FNMA RMBS-POOL-AJ6021			4	1.A	40,746	107.5900	40,692	37,822	40,746					3.500	(1.875)	MON	110		12/30/2021	11/01/2041
3138AX-ZS-3	FNMA RMBS-POOL-AJ6152			4	1.A	77,944	105.6350	77,904	73,749	77,944					3.500	0.979	MON	215		12/30/2021	11/01/2041
3138AY-4N-6	FNMA RMBS-POOL-AJ7128			4	1.A	11,870	107.1800	11,856	11,062	11,870					3.500	(0.095)	MON	32		12/30/2021	12/01/2041
3138AY-4P-1	FNMA RMBS-POOL-AJ7129			4	1.A	18,056	106.5320	18,040	16,934	18,056					3.500	(0.897)	MON	49		12/30/2021	12/01/2041
3138AY-7M-5	FNMA RMBS-POOL-AJ7199			4	1.A	8,714	107.2040	8,704	8,119	8,714					3.500	1.513	MON	24		12/30/2021	01/01/2042
3138AY-RE-1	FNMA RMBS-POOL-AJ6784			4	1.A	34,780	107.9860	34,729	32,161	34,780					3.500	2.150	MON	94		12/30/2021	01/01/2042
3138AY-VJ-5	FNMA RMBS-POOL-AJ6916			4	1.A	116,461	107.9540	116,289	107,721	116,461					3.500	(1.055)	MON	314		12/30/2021	11/01/2041
3138AY-Y8-6	FNMA RMBS-POOL-AJ7034			4	1.A	31,029	106.3880	31,019	29,156	31,029					3.500	2.178	MON	85		12/30/2021	11/01/2041
3138AY-ZG-7	FNMA RMBS-POOL-AJ7042			4	1.A	35,094	107.9960	35,042	32,448	35,094					3.500	0.438	MON	95		12/30/2021	12/01/2041
3138E0-2R-9	FNMA RMBS-POOL-AJ7983			4	1.A	13,791	107.8750	13,772	12,766	13,791					3.500	(2.755)	MON	37		12/30/2021	01/01/2042
3138E0-2S-7	FNMA RMBS-POOL-AJ4984			4	1.A	1,608	106.5260	1,607	1,508	1,608					3.500	1.102	MON	4		12/30/2021	01/01/2042
3138E0-4L-0	FNMA RMBS-POOL-AJ8026			4	1.A	18,493	107.0840	18,474	17,251	18,493					3.500	0.701	MON	50		12/30/2021	01/01/2042
3138E0-4V-8	FNMA RMBS-POOL-AJ8035			4	1.A	72,398	107.9860	72,291	66,945	72,398					3.500	0.186	MON	195		12/30/2021	02/01/2042
3138E0-AD-1	FNMA RMBS-POOL-AJ7203			4	1.A	35,054	107.1740	35,014	32,670	35,054					3.500	0.769	MON	95		12/30/2021	01/01/2042
3138E0-AU-3	FNMA RMBS-POOL-AJ7218			4	1.A	360,129	107.9850	359,596	333,006	360,129					3.500	(1.169)	MON	971		12/30/2021	11/01/2041
3138E0-CX-5	FNMA RMBS-POOL-AJ7285			4	1.A	23,173	106.2640	23,156	21,791	23,173					3.500	0.560	MON	64		12/30/2021	01/01/2042
3138E0-HP-7	FNMA RMBS-POOL-AJ7437			4	1.A	76,026	107.5560	75,928	70,593	76,026					3.500	1.068	MON	206		12/30/2021	11/01/2041
3138E0-J7-5	FNMA RMBS-POOL-AJ7485			4	1.A	69,347	107.3630	69,263	64,513	69,347					3.500	(1.548)	MON	188		12/30/2021	12/01/2041
3138E0-YU-7	FNMA RMBS-POOL-AJ7922			4	1.A	67,698	105.6430	67,664	64,050	67,698					3.500	1.467	MON	187		12/30/2021	01/01/2042
3138E1-GD-3	FNMA RMBS-POOL-AJ8295			4	1.A	84,270	107.9440	84,146	77,953	84,270					3.500	1.281	MON	227		12/30/2021	12/01/2041
3138E1-JF-5	FNMA RMBS-POOL-AJ8361			4	1.A	281,379	107.3130	281,041	261,889	281,379					3.500	(0.898)	MON	764		12/30/2021	01/01/2042
3138E1-RN-9	FNMA RMBS-POOL-AJ8592			4	1.A	35,379	107.9870	35,327	32,714	35,379					3.500	(1.303)	MON	95		12/30/2021	02/01/2042
3138E2-TA-3	FNMA RMBS-POOL-AJ9544			4	1.A	24,411	106.4210	24,390	22,918	24,411					3.500	(0.853)	MON	67		12/30/2021	01/01/2042
3138E2-TN-5	FNMA RMBS-POOL-AJ9556			4	1.A	5,456	106.5520	5,451	5,116	5,456					3.500	(0.214)	MON	15		12/30/2021	01/01/2042
3138E2-XL-4	FNMA RMBS-POOL-AJ9682			4	1.A	15,903	106.4590	15,889	14,925	15,903					3.500	(3.009)	MON	44		12/30/2021	12/01/2041
3138E3-A3-7	FNMA RMBS-POOL-AJ9925			4	1.A	27,649	107.0120	27,619	25,809	27,649					3.500	(1.991)	MON	75		12/30/2021	01/01/2042
3138E4-2Q-3	FNMA RMBS-POOL-AK0782			4	1.A	19,389	108.0400	19,360	17,919	19,389					3.500	(0.202)	MON	52		12/30/2021	01/01/2042
3138E4-2R-1	FNMA RMBS-POOL-AK0783			4	1.A	2,680	107.5710	2,676	2,488	2,680					3.500	0.467	MON	7		12/30/2021	01/01/2042
3138E4-AD-3	FNMA RMBS-POOL-AK0003			4	1.A	14,538	107.9760	14,516	13,444	14,538					3.500	(0.114)	MON	39		12/30/2021	01/01/2042
3138E4-KE-0	FNMA RMBS-POOL-AK0292			4	1.A	4,711	107.9730	4,704	4,356	4,711					3.500	(0.081)	MON	13		12/30/2021	12/01/2041
3138E4-WY-3	FNMA RMBS-POOL-AK0662			4	1.A	120,643	107.9700	120,464	111,572	120,643					3.500	(0.825)	MON	325		12/30/2021	01/01/2042
3138E4-XB-2	FNMA RMBS-POOL-AK0673			4	1.A	20,984	107.9720	20,953	19,406	20,984					3.500	(1.027)	MON	57		12/30/2021	01/01/2042
3138E5-5B-0	FNMA RMBS-POOL-AK1741			4	1.A	35,629	106.6020	35,606	33,401	35,629					3.500	(4.590)	MON	97		12/30/2021	01/01/2042
3138E5-7H-5	FNMA RMBS-POOL-AK1795			4	1.A	22,598	107.5800	22,569	20,978	22,598					3.500	(1.046)	MON	61		12/30/2021	01/01/2042
3138E5-FW-3	FNMA RMBS-POOL-AK1080			4	1.A	621,889	107.9920	620,969	575,014	621,889					3.500	(0.851)	MON	1,677		12/30/2021	01/01/2042
3138E5-H9-2	FNMA RMBS-POOL-AK1155			4	1.A	14,837	107.9870	14,815	13,719	14,837					3.500	(0.195)	MON	40		12/30/2021	02/01/2042
3138E6-HB-5	FNMA RMBS-POOL-AK1205			4	1.A	40,652	107.8100	40,594	37,654	40,652					3.500	(0.205)	MON	110		12/30/2021	01/01/2042
3138E6-L9-5	FNMA RMBS-POOL-AK2151			4	1.A	13,924	108.0110	13,903	12,872	13,924					3.500	0.505	MON	38		12/30/2021	03/01/2042
3138E6-MF-0	FNMA RMBS-POOL-AK2157			4	1.A	31,324	105.5760	31,309	29,656	31,324					3.500	(0.330)	MON	87		12/30/2021	03/01/2042
3138E6-MJ-2	FNMA RMBS-POOL-AK2160			4	1.A	24,368	105.7650	24,354	23,027	24,368					3.500	2.870	MON	67		12/30/2021	03/01/2042
3138E6-VA-1	FNMA RMBS-POOL-AK2408			4	1.A	160,486	107.6320	160,274	148,910	160,486					3.500	(0.477)	MON	434		12/30/2021	02/01/2042
3138E7-C8-5	FNMA RMBS-POOL-AK2794			4	1.A	1,413	107.9570	1,411	1,307	1,413					3.500	(1.175)	MON	4		12/30/2021	02/01/2042
3138E7-RM-8	FNMA RMBS-POOL-AK3191			4	1.A	48,540	107.9630	48,468	44,893	48,540					3.500	(1.120)	MON	131		12/30/2021	02/01/2042
3138E7-SA-3	FNMA RMBS-POOL-AK3212			4	1.A	9,138	108.0030	9,124	8,448	9,138					3.500	0.646	MON	25		12/30/2021	02/01/2042
3138E7-SE-5	FNMA RMBS-POOL-AK3216			4	1.A	8,078	105.3480	8,075	7,665	8,078					3.500	(2.532)	MON	22		12/30/2021	02/01/2042
3138E7-VT-8	FNMA RMBS-POOL-AK3325			4	1.A	2,826	106.2970	2,823	2,656	2,826					3.500	0.804	MON	8		12/30/2021	02/01/2042
3138E7-XP-4	FNMA RMBS-POOL-AK3385			4	1.A	17,887	105.4480	17,879	16,956	17,887					3.500	1.550	MON	49		12/30/2021	02/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138E8-A7-7	FNMA RMBS-POOL-AK3629			4	1.A	12,678	105.7100	12,672	11,987	12,678					3.500	2.877	MON	35		12/30/2021	02/01/2042
3138E8-AT-9	FNMA RMBS-POOL-AK3617			4	1.A	27,348	105.2570	27,339	25,973	27,348					3.500	0.814	MON	76		12/30/2021	02/01/2042
3138E8-GD-8	FNMA RMBS-POOL-AK3795			4	1.A	147,222	107.9650	147,006	136,160	147,222					3.500	0.171	MON	397		12/30/2021	03/01/2042
3138E8-PS-5	FNMA RMBS-POOL-AK4032			4	1.A	66,628	108.0210	66,530	61,590	66,628					3.500	1.632	MON	180		12/30/2021	02/01/2042
3138E8-W6-5	FNMA RMBS-POOL-AK4268			4	1.A	6,691	105.7250	6,687	6,325	6,691					3.500	0.463	MON	18		12/30/2021	02/01/2042
3138E9-6U-9	FNMA RMBS-POOL-AK5382			4	1.A	45,739	107.9590	45,672	42,305	45,739					3.500	(0.967)	MON	123		12/30/2021	02/01/2042
3138EA-KB-2	FNMA RMBS-POOL-AK5689			4	1.A	15,341	107.5850	15,321	14,241	15,341					3.500	(0.662)	MON	42		12/30/2021	03/01/2042
3138EG-QX-5	FNMA RMBS-POOL-AL0469			4	1.A	42,613	107.9130	42,551	39,431	42,613					3.500	(0.253)	MON	115		12/30/2021	11/01/2040
3138EH-E8-1	FNMA RMBS-POOL-AL1058			4	1.A	5,168	107.8480	5,160	4,785	5,168					3.500	(0.218)	MON	14		12/30/2021	11/01/2041
3138EH-L6-7	FNMA RMBS-POOL-AL1248			4	1.A	19,312	107.2960	19,289	17,977	19,312					3.500	(1.077)	MON	52		12/30/2021	12/01/2041
3138EJ-VK-1	FNMA RMBS-POOL-AL2417			4	1.A	2,284	107.9990	2,281	2,112	2,284					3.500	(0.183)	MON	6		12/30/2021	08/01/2042
3138EQ-T3-6	FNMA RMBS-POOL-AL7769			4	1.A	889,484	105.4720	890,531	844,330	889,484					3.000	0.702	MON	2,111		12/30/2021	12/01/2043
3138ET-XE-1	FNMA RMBS-POOL-AL8776			4	1.A	7,788	106.5530	7,781	7,303	7,788					3.500	(0.719)	MON	21		12/30/2021	07/01/2046
3138W9-BG-4	FNMA RMBS-POOL-AS0038			4	1.A	771,883	105.5410	772,806	732,233	771,883					3.000	0.555	MON	1,831		12/30/2021	07/01/2043
3138W9-BH-2	FNMA RMBS-POOL-AS0039			4	1.A	1,611,023	105.5290	1,612,964	1,528,455	1,611,023					3.000	0.289	MON	3,821		12/30/2021	07/01/2043
3138W9-KQ-2	FNMA RMBS-POOL-AS0302			4	1.A	1,887,561	105.4750	1,889,818	1,791,722	1,887,561					3.000	0.682	MON	4,479		12/30/2021	08/01/2043
3138W9-KT-6	FNMA RMBS-POOL-AS0305			4	1.A	817,967	105.6340	818,951	775,273	817,967					3.000	0.702	MON	1,938		12/30/2021	08/01/2043
3138WF-X8-4	FNMA RMBS-POOL-AS6102			4	1.A	38,782	106.7660	38,735	36,280	38,782					3.500	(1.150)	MON	106		12/30/2021	11/01/2045
3138WG-4K-7	FNMA RMBS-POOL-AS7125			4	1.A	950,489	102.7110	951,750	926,629	950,489					2.500	1.098	MON	1,930		12/30/2021	05/01/2046
3138WG-G4-0	FNMA RMBS-POOL-AS6518			4	1.A	420,384	102.3480	420,898	411,242	420,384					3.000	0.270	MON	1,028		12/30/2021	01/01/2046
3138WG-G7-3	FNMA RMBS-POOL-AS6521			4	1.A	35,067	106.7580	35,025	32,807	35,067					3.500	(0.822)	MON	96		12/30/2021	01/01/2046
3138WG-L9-3	FNMA RMBS-POOL-AS6651			4	1.A	82,043	106.7370	81,945	76,772	82,043					3.500	(0.911)	MON	224		12/30/2021	02/01/2046
3138WG-PM-0	FNMA RMBS-POOL-AS6727			4	1.A	107,340	106.7300	107,211	100,451	107,340					3.500	(0.752)	MON	293		12/30/2021	02/01/2046
3138WH-F4-9	FNMA RMBS-POOL-AS7386			4	1.A	22,084	106.5750	22,066	20,704	22,084					3.500	(1.410)	MON	60		12/30/2021	06/01/2046
3138WH-SS-2	FNMA RMBS-POOL-AS7728			4	1.A	614,601	105.4620	615,336	583,467	614,601					3.000	0.937	MON	1,459		12/30/2021	08/01/2046
3138WJ-K5-6	FNMA RMBS-POOL-AS8415			4	1.A	1,465,696	104.6870	1,467,449	1,401,749	1,465,696					3.000	0.233	MON	3,504		12/30/2021	11/01/2046
3138WJ-RE-0	FNMA RMBS-POOL-AS8584			4	1.A	297,199	106.8120	296,879	277,946	297,199					3.500	(0.115)	MON	811		12/30/2021	10/01/2046
3138WP-G2-4	FNMA RMBS-POOL-AT2016			4	1.A	1,080,952	105.8950	1,082,240	1,021,993	1,080,952					3.000	0.358	MON	2,555		12/30/2021	04/01/2043
3138X0-Y3-6	FNMA RMBS-POOL-AU1629			4	1.A	1,885,848	105.8460	1,888,096	1,783,814	1,885,848					3.000	0.401	MON	4,460		12/30/2021	07/01/2043
3138X0-Y6-9	FNMA RMBS-POOL-AU1632			4	1.A	1,275,265	106.0000	1,276,794	1,204,523	1,275,265					3.000	0.478	MON	3,011		12/30/2021	07/01/2043
3138X3-EH-1	FNMA RMBS-POOL-AU3735			4	1.A	2,355,122	105.5330	2,357,938	2,234,313	2,355,122					3.000	0.679	MON	5,586		12/30/2021	08/01/2043
3138XR-WG-0	FNMA RMBS-POOL-AW2446			4	1.A	78,333	107.5620	78,217	72,718	78,333					3.500	0.726	MON	212		12/30/2021	05/01/2044
3138Y9-EN-4	FNMA RMBS-POOL-AX7340			4	1.A	43,363	107.2980	43,306	40,361	43,363					3.500	(0.609)	MON	118		12/30/2021	10/01/2044
3138YX-BQ-7	FNMA RMBS-POOL-AZ5446			4	1.A	36,248	107.2070	36,194	33,761	36,248					3.500	(1.340)	MON	98		12/30/2021	08/01/2045
3138YY-MB-6	FNMA RMBS-POOL-AZ6653			4	1.A	4,876	107.2370	4,869	4,541	4,876					3.500	0.840	MON	13		12/30/2021	01/01/2046
31403D-PZ-6	FNMA RMBS-POOL-745740			4	1.A	310,262	112.9460	310,273	274,709	310,262					5.000	0.518	MON	1,145		12/30/2021	07/01/2036
31404B-QX-3	FNMA RMBS-POOL-763770			4	1.A	261,733	113.3870	261,244	230,401	261,733					5.500	2.291	MON	1,056		12/30/2021	04/01/2034
31405S-EG-5	FNMA RMBS-POOL-797635			4	1.A	195,752	111.8050	195,759	175,090	195,752					5.000	(0.056)	MON	730		12/30/2021	08/01/2035
31405S-EK-6	FNMA RMBS-POOL-797638			4	1.A	320,065	112.9740	320,076	283,318	320,065					5.000	2.139	MON	1,180		12/30/2021	08/01/2035
31407E-PG-2	FNMA RMBS-POOL-828523			4	1.A	462,333	113.0210	462,349	409,082	462,333					5.000	1.140	MON	1,705		12/30/2021	07/01/2035
31407J-RT-1	FNMA RMBS-POOL-832198			4	1.A	307,786	112.9760	307,797	272,445	307,786					5.000	1.335	MON	1,135		12/30/2021	07/01/2035
31407K-BR-9	FNMA RMBS-POOL-832648			4	1.A	338,967	111.9780	338,976	302,717	338,967					5.000	(0.360)	MON	1,261		12/30/2021	09/01/2035
3140E5-DQ-4	FNMA RMBS-POOL-BA1010			4	1.A	130,611	106.8450	130,528	122,166	130,611					3.500	0.239	MON	356		12/30/2021	12/01/2046
3140E9-TU-0	FNMA RMBS-POOL-BA5062			4	1.A	1,643	107.1000	1,641	1,532	1,643					3.500	(4.521)	MON	4		12/30/2021	02/01/2046
3140EU-4G-1	FNMA RMBS-POOL-BC0822			4	1.A	353,724	106.7170	353,301	331,063	353,724					3.500	(0.954)	MON	966		12/30/2021	04/01/2046
3140EU-4K-2	FNMA RMBS-POOL-BC0825			4	1.A	61,277	106.7210	61,204	57,349	61,277					3.500	(0.490)	MON	167		12/30/2021	04/01/2046
3140EU-7C-7	FNMA RMBS-POOL-BC0890			4	1.A	1,141,051	106.7130	1,139,684	1,067,990	1,141,051					3.500	(0.911)	MON	3,115		12/30/2021	05/01/2046
3140EV-JR-9	FNMA RMBS-POOL-BC1171			4	1.A	262,129	106.6500	261,852	245,524	262,129					3.500	(0.899)	MON	716		12/30/2021	06/01/2046
3140EV-S8-1	FNMA RMBS-POOL-BC1442			4	1.A	63,338	106.6210	63,276	59,346	63,338					3.500	(0.587)	MON	173		12/30/2021	07/01/2046
3140EW-WM-3	FNMA RMBS-POOL-BC2451			4	1.A	256,675	106.3500	256,364	241,057	256,675					3.500	(0.790)	MON	703		12/30/2021	02/01/2046
3140F1-HY-1	FNMA RMBS-POOL-BC5646			4	1.A	11,143	107.0420	11,131	10,398	11,143					3.500	(1.951)	MON	30		12/30/2021	07/01/2046
3140F1-VB-5	FNMA RMBS-POOL-BC6009			4	1.A	12,140	106.7620	12,124	11,356	12,140					3.500	(1.260)	MON	33		12/30/2021	05/01/2046
3140FA-X4-9	FNMA RMBS-POOL-BD3398			4	1.A	55,740	106.9820	55,684	52,050	55,740					3.500	(1.122)	MON	152		12/30/2021	08/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140FC-DV-7	FNMA RMBS-POOL-BD4615			4	1.A	3,504	105.7100	3,502	3,313	3,504					3.500	(3.762)	MON	10		12/30/2021	09/01/2046
3140FF-W5-6	FNMA RMBS-POOL-BD7867			4	1.A	36,533	105.9270	36,518	34,475	36,533					3.500	(1.234)	MON	101		12/30/2021	09/01/2046
3140FF-ZS-3	FNMA RMBS-POOL-BD7952			4	1.A	80,005	105.8930	79,976	75,526	80,005					3.500	(0.609)	MON	220		12/30/2021	12/01/2046
3140FQ-VK-0	FNMA RMBS-POOL-BE5117			4	1.A	70,018	105.9950	69,978	66,020	70,018					3.500	0.411	MON	193		12/30/2021	01/01/2047
3140FS-LB-7	FNMA RMBS-POOL-BE6621			4	1.A	54,123	107.5050	54,043	50,270	54,123					3.500	0.746	MON	147		12/30/2021	01/01/2047
3140H1-WL-0	FNMA RMBS-POOL-BJ0650			4	1.A	937,324	105.8790	936,988	884,961	937,324					3.500	(0.649)	MON	2,581		12/30/2021	03/01/2048
3140HE-AW-2	FNMA RMBS-POOL-BK0920			4	1.A	435,934	106.4750	435,660	409,167	435,934					4.000	(0.923)	MON	1,364		12/30/2021	07/01/2048
31410M-X4-7	FNMA RMBS-POOL-891799			4	1.A	1,295	109.9180	1,293	1,176	1,295					6.000	0.149	MON	6		12/30/2021	07/01/2036
31412H-6F-1	FNMA RMBS-POOL-926170			4	1.A	2,940	108.0800	2,938	2,718	2,940					4.000	(2.171)	MON	9		12/30/2021	09/01/2039
31412H-W2-1	FNMA RMBS-POOL-925965			4	1.A	47,896	109.9940	47,804	43,461	47,896					6.000	2.998	MON	217		12/30/2021	07/01/2038
31412P-YR-6	FNMA RMBS-POOL-931420			4	1.A	307,182	109.7880	306,995	279,625	307,182					4.000	(0.479)	MON	932		12/30/2021	06/01/2039
31412Q-HK-8	FNMA RMBS-POOL-931834			4	1.A	79,439	107.3640	79,411	73,964	79,439					3.500	1.493	MON	216		12/30/2021	08/01/2039
31412Q-P3-7	FNMA RMBS-POOL-932042			4	1.A	1,997	109.8280	1,996	1,817	1,997					4.000	(0.051)	MON	6		12/30/2021	09/01/2039
31412R-MK-0	FNMA RMBS-POOL-932862			4	1.A	27,930	107.5570	27,894	25,934	27,930					3.500	(0.498)	MON	76		12/30/2021	12/01/2040
31412R-NH-6	FNMA RMBS-POOL-932892			4	1.A	44,914	108.0020	44,848	41,525	44,914					3.500	0.589	MON	121		12/30/2021	01/01/2041
31412U-FB-1	FNMA RMBS-POOL-934962			4	1.A	5,954	106.3540	5,950	5,595	5,954					4.000	3.192	MON	19		12/30/2021	01/01/2039
31412U-JX-9	FNMA RMBS-POOL-935078			4	1.A	11,447	108.7580	11,440	10,519	11,447					4.000	(0.885)	MON	35		12/30/2021	05/01/2039
31412U-Z4-5	FNMA RMBS-POOL-935563			4	1.A	365,894	109.7600	365,671	333,155	365,894					4.000	(0.855)	MON	1,111		12/30/2021	09/01/2039
31414E-EF-7	FNMA RMBS-POOL-963734			4	1.A	30,840	115.1510	30,782	26,732	30,840					6.000	3.982	MON	134		12/30/2021	06/01/2038
31414N-JV-7	FNMA RMBS-POOL-971076			4	1.A	65,108	109.7690	65,068	59,277	65,108					4.000	0.501	MON	198		12/30/2021	02/01/2039
31414T-FM-8	FNMA RMBS-POOL-975472			4	1.A	15,142	113.9440	15,114	13,264	15,142					6.000	4.115	MON	66		12/30/2021	03/01/2038
31415B-EM-7	FNMA RMBS-POOL-981740			4	1.A	6,603	110.0840	6,590	5,987	6,603					6.000	4.630	MON	30		12/30/2021	07/01/2038
31415B-U3-1	FNMA RMBS-POOL-982202			4	1.A	179,661	112.1510	179,316	159,888	179,661					6.000	4.359	MON	799		12/30/2021	07/01/2038
31415C-FS-1	FNMA RMBS-POOL-982677			4	1.A	12,158	110.0200	12,134	11,029	12,158					6.000	4.628	MON	55		12/30/2021	07/01/2038
31415M-3M-5	FNMA RMBS-POOL-984704			4	1.A	115,433	110.0550	115,208	104,682	115,433					6.000	2.980	MON	523		12/30/2021	07/01/2038
31415P-S5-8	FNMA RMBS-POOL-985340			4	1.A	62,870	110.0720	62,747	57,005	62,870					6.000	4.603	MON	285		12/30/2021	07/01/2038
31415P-W6-1	FNMA RMBS-POOL-985469			4	1.A	174,066	111.8180	173,732	155,370	174,066					6.000	4.379	MON	777		12/30/2021	07/01/2038
31415P-WX-2	FNMA RMBS-POOL-985462			4	1.A	34,525	109.9450	34,457	31,341	34,525					6.000	4.152	MON	157		12/30/2021	07/01/2038
31415P-XU-7	FNMA RMBS-POOL-985491			4	1.A	28,103	110.5600	28,048	25,369	28,103					6.000	3.422	MON	127		12/30/2021	08/01/2038
31415Q-L3-8	FNMA RMBS-POOL-986046			4	1.A	9,287	110.1190	9,269	8,417	9,287					6.000	0.508	MON	42		12/30/2021	07/01/2038
31415Q-T3-0	FNMA RMBS-POOL-986270			4	1.A	177,487	110.4570	177,142	160,372	177,487					6.000	0.993	MON	802		12/30/2021	07/01/2038
31415Q-UB-0	FNMA RMBS-POOL-986278			4	1.A	62,440	110.1290	62,318	56,586	62,440					6.000	(1.666)	MON	283		12/30/2021	07/01/2038
31415Q-W6-9	FNMA RMBS-POOL-986369			4	1.A	26,804	112.1400	26,753	23,857	26,804					6.000	0.375	MON	119		12/30/2021	07/01/2038
31415Q-XN-1	FNMA RMBS-POOL-986385			4	1.A	3,357	110.0860	3,351	3,044	3,357					6.000	4.621	MON	15		12/30/2021	07/01/2038
31415R-EJ-9	FNMA RMBS-POOL-986737			4	1.A	11,798	110.0550	11,775	10,699	11,798					6.000	4.628	MON	54		12/30/2021	07/01/2038
31415R-TL-8	FNMA RMBS-POOL-987155			4	1.A	383,328	111.8790	382,593	341,970	383,328					6.000	2.561	MON	1,710		12/30/2021	07/01/2038
31415X-JD-4	FNMA RMBS-POOL-992260			4	1.A	84,197	109.8130	84,146	76,627	84,197					4.000	(0.642)	MON	255		12/30/2021	01/01/2039
31415X-N4-9	FNMA RMBS-POOL-992411			4	1.A	41,020	108.2700	40,995	37,864	41,020					4.000	2.264	MON	126		12/30/2021	01/01/2039
31415X-YA-3	FNMA RMBS-POOL-992705			4	1.A	25,257	106.3680	25,241	23,730	25,257					4.000	2.483	MON	79		12/30/2021	02/01/2039
31415Y-G9-4	FNMA RMBS-POOL-993124			4	1.A	46,666	106.3810	46,637	43,840	46,666					4.000	3.185	MON	146		12/30/2021	01/01/2039
31415Y-N4-7	FNMA RMBS-POOL-993311			4	1.A	95,879	108.9620	95,820	87,939	95,879					4.000	1.816	MON	293		12/30/2021	11/01/2039
31415Y-N5-4	FNMA RMBS-POOL-993312			4	1.A	34,426	106.9100	34,414	32,190	34,426					3.500	1.718	MON	94		12/30/2021	11/01/2039
31416A-6W-5	FNMA RMBS-POOL-994685			4	1.A	386,940	109.8090	386,704	352,160	386,940					4.000	(0.195)	MON	1,174		12/30/2021	02/01/2039
31416C-CH-7	FNMA RMBS-POOL-995672			4	1.A	1,004	110.4670	1,003	908	1,004					4.500	0.228	MON	3		12/30/2021	04/01/2039
31416H-LQ-6	FNMA RMBS-POOL-AA0334			4	1.A	61,651	109.7380	61,613	56,146	61,651					4.000	(1.290)	MON	187		12/30/2021	03/01/2039
31416H-Q2-4	FNMA RMBS-POOL-AA0472			4	1.A	421,803	109.4500	421,545	385,148	421,803					4.000	0.094	MON	1,284		12/30/2021	03/01/2039
31416H-QQ-1	FNMA RMBS-POOL-AA0462			4	1.A	71,838	109.7900	71,795	65,393	71,838					4.000	(0.158)	MON	218		12/30/2021	02/01/2039
31416H-T2-1	FNMA RMBS-POOL-AA0568			4	1.A	8,904	109.7880	8,899	8,106	8,904					4.000	0.182	MON	27		12/30/2021	02/01/2039
31416H-UB-9	FNMA RMBS-POOL-AA0577			4	1.A	48,513	109.7330	48,483	44,183	48,513					4.000	1.935	MON	147		12/30/2021	02/01/2039
31416H-ZM-0	FNMA RMBS-POOL-AA0747			4	1.A	29,309	109.2210	29,291	26,818	29,309					4.000	(2.554)	MON	89		12/30/2021	03/01/2039
31416K-4L-9	FNMA RMBS-POOL-AA2626			4	1.A	24,967	106.6760	24,951	23,390	24,967					4.000	(1.839)	MON	78		12/30/2021	02/01/2039
31416K-6U-7	FNMA RMBS-POOL-AA2682			4	1.A	83,144	106.4230	83,092	78,077	83,144					4.000	0.169	MON	260		12/30/2021	02/01/2039
31416K-7K-8	FNMA RMBS-POOL-AA2697			4	1.A	102,852	109.7180	102,790	93,686	102,852					4.000	1.464	MON	312		12/30/2021	02/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31416K-JF-6	FNMA RMBS-POOL-AA2061			4	1.A	150,857	108.6760	150,764	138,728	150,857					4.000	1.268	MON	462		12/30/2021	04/01/2039
31416K-LT-3	FNMA RMBS-POOL-AA2137			4	1.A	98,844	109.4480	98,784	90,257	98,844					4.000	0.032	MON	301		12/30/2021	01/01/2039
31416K-WN-4	FNMA RMBS-POOL-AA2452			4	1.A	62,490	106.5640	62,451	58,604	62,490					4.000	(3.183)	MON	195		12/30/2021	02/01/2039
31416L-5W-2	FNMA RMBS-POOL-AA3560			4	1.A	21,034	106.4820	21,020	19,740	21,034					4.000	3.162	MON	66		12/30/2021	03/01/2039
31416L-KQ-8	FNMA RMBS-POOL-AA3002			4	1.A	21,095	109.6710	21,082	19,223	21,095					4.000	1.882	MON	64		12/30/2021	02/01/2039
31416L-M3-7	FNMA RMBS-POOL-AA3077			4	1.A	158,701	109.7920	158,605	144,459	158,701					4.000	1.321	MON	482		12/30/2021	02/01/2039
31416L-PN-0	FNMA RMBS-POOL-AA3128			4	1.A	34,384	106.6400	34,358	32,219	34,384					4.000	1.224	MON	107		12/30/2021	02/01/2039
31416L-RJ-7	FNMA RMBS-POOL-AA3188			4	1.A	192,360	109.4120	192,244	175,707	192,360					4.000	(0.722)	MON	586		12/30/2021	04/01/2039
31416L-SN-7	FNMA RMBS-POOL-AA3224			4	1.A	7,258	109.7970	7,254	6,607	7,258					4.000	0.981	MON	22		12/30/2021	04/01/2039
31416L-VM-5	FNMA RMBS-POOL-AA3319			4	1.A	5,472	106.3970	5,469	5,140	5,472					4.000	0.994	MON	17		12/30/2021	02/01/2039
31416M-NE-0	FNMA RMBS-POOL-AA3988			4	1.A	245,128	109.4250	244,978	223,878	245,128					4.000	(0.133)	MON	746		12/30/2021	03/01/2039
31416M-NN-0	FNMA RMBS-POOL-AA3996			4	1.A	11,476	108.9220	11,469	10,530	11,476					4.000	(0.719)	MON	35		12/30/2021	03/01/2039
31416M-RA-4	FNMA RMBS-POOL-AA4080			4	1.A	1,077	109.7290	1,076	981	1,077					4.000	(0.003)	MON	3		12/30/2021	07/01/2039
31416M-TX-2	FNMA RMBS-POOL-AA4165			4	1.A	10,530	108.7050	10,523	9,681	10,530					4.000	(1.462)	MON	32		12/30/2021	08/01/2039
31416M-VK-7	FNMA RMBS-POOL-AA4217			4	1.A	1,019	108.9400	1,019	935	1,019					4.000	(3.506)	MON	3		12/30/2021	04/01/2039
31416N-AG-7	FNMA RMBS-POOL-AA4506			4	1.A	42,280	109.3110	42,255	38,655	42,280					4.000	0.412	MON	129		12/30/2021	07/01/2039
31416N-QT-2	FNMA RMBS-POOL-AA4965			4	1.A	352,269	109.4320	352,053	321,709	352,269					4.000	(1.976)	MON	1,073		12/30/2021	03/01/2039
31416N-UL-4	FNMA RMBS-POOL-AA5086			4	1.A	180,060	107.0200	179,949	168,145	180,060					4.000	3.086	MON	561		12/30/2021	04/01/2039
31416P-PV-3	FNMA RMBS-POOL-AA5835			4	1.A	2,110	109.7570	2,109	1,922	2,110					4.000	(0.169)	MON	6		12/30/2021	05/01/2039
31416P-TV-9	FNMA RMBS-POOL-AA5963			4	1.A	117,775	106.9510	117,702	110,053	117,775					4.000	0.862	MON	367		12/30/2021	04/01/2039
31416Q-GR-0	FNMA RMBS-POOL-AA6507			4	1.A	221,539	109.4570	221,403	202,274	221,539					4.000	0.725	MON	674		12/30/2021	04/01/2039
31416Q-XA-8	FNMA RMBS-POOL-AA6972			4	1.A	2,248	109.7640	2,247	2,047	2,248					4.000	(0.206)	MON	7		12/30/2021	06/01/2039
31416Q-ZM-0	FNMA RMBS-POOL-AA7047			4	1.A	99,362	109.5940	99,303	90,610	99,362					4.000	(0.781)	MON	302		12/30/2021	07/01/2039
31416R-4P-5	FNMA RMBS-POOL-AA8029			4	1.A	404,884	109.7970	404,637	368,532	404,884					4.000	2.091	MON	1,228		12/30/2021	05/01/2039
31416R-AK-9	FNMA RMBS-POOL-AA7209			4	1.A	208,178	109.7850	208,051	189,507	208,178					4.000	0.552	MON	632		12/30/2021	05/01/2039
31416R-R4-7	FNMA RMBS-POOL-AA7706			4	1.A	3,424	109.4380	3,422	3,127	3,424					4.000	(0.341)	MON	10		12/30/2021	07/01/2039
31416R-SJ-3	FNMA RMBS-POOL-AA7720			4	1.A	343,763	109.6100	343,553	313,432	343,763					4.000	(0.168)	MON	1,045		12/30/2021	08/01/2039
31416R-U7-6	FNMA RMBS-POOL-AA7805			4	1.A	22,559	109.7880	22,545	20,535	22,559					4.000	0.188	MON	68		12/30/2021	08/01/2039
31416S-LW-9	FNMA RMBS-POOL-AA8440			4	1.A	184,925	109.7740	184,812	168,357	184,925					4.000	0.956	MON	561		12/30/2021	06/01/2039
31416S-WQ-0	FNMA RMBS-POOL-AA8754			4	1.A	4,205	109.8050	4,202	3,827	4,205					4.000	0.756	MON	13		12/30/2021	06/01/2039
31416T-2L-2	FNMA RMBS-POOL-AA9778			4	1.A	25,707	109.7890	25,692	23,401	25,707					4.000	0.256	MON	78		12/30/2021	07/01/2039
31416T-5H-8	FNMA RMBS-POOL-AA9847			4	1.A	4,749	108.9190	4,746	4,358	4,749					4.000	(0.547)	MON	15		12/30/2021	08/01/2039
31416T-5U-9	FNMA RMBS-POOL-AA9858			4	1.A	217,316	109.7600	217,184	197,871	217,316					4.000	(1.533)	MON	660		12/30/2021	08/01/2039
31416T-VF-3	FNMA RMBS-POOL-AA9613			4	1.A	18,419	106.5660	18,410	17,276	18,419					3.500	1.098	MON	50		12/30/2021	06/01/2039
31416T-Y7-8	FNMA RMBS-POOL-AA9733			4	1.A	14,224	108.4500	14,219	13,111	14,224					3.500	0.598	MON	38		12/30/2021	07/01/2039
31416T-YF-0	FNMA RMBS-POOL-AA9709			4	1.A	3,972	109.7980	3,969	3,615	3,972					4.000	(0.243)	MON	12		12/30/2021	07/01/2039
31416W-U4-2	FNMA RMBS-POOL-AB1502			4	1.A	270,215	109.4240	270,050	246,792	270,215					4.000	(0.029)	MON	823		12/30/2021	09/01/2040
31416X-MB-3	FNMA RMBS-POOL-AB2153			4	1.A	37,006	105.2590	36,993	35,145	37,006					3.500	0.084	MON	103		12/30/2021	01/01/2041
31416X-SV-3	FNMA RMBS-POOL-AB2331			4	1.A	353,192	109.8220	352,976	321,408	353,192					4.000	(1.127)	MON	1,071		12/30/2021	02/01/2041
31416Y-LD-8	FNMA RMBS-POOL-AB3023			4	1.A	7,598	107.2990	7,589	7,073	7,598					3.500	(0.626)	MON	21		12/30/2021	04/01/2041
31416Y-LE-6	FNMA RMBS-POOL-AB3024			4	1.A	13,663	106.2080	13,653	12,855	13,663					3.500	0.969	MON	37		12/30/2021	03/01/2041
31417A-4S-5	FNMA RMBS-POOL-AB4432			4	1.A	10,319	108.0380	10,304	9,537	10,319					3.500	0.659	MON	28		12/30/2021	02/01/2042
31417A-JP-5	FNMA RMBS-POOL-AB8389			4	1.A	32,501	107.5800	32,458	30,171	32,501					3.500	0.532	MON	88		12/30/2021	11/01/2041
31417A-LQ-0	FNMA RMBS-POOL-AB3934			4	1.A	4,862	107.6340	4,856	4,512	4,862					3.500	(1.436)	MON	13		12/30/2021	11/01/2041
31417A-RY-7	FNMA RMBS-POOL-AB4102			4	1.A	116,415	107.3640	116,274	108,299	116,415					3.500	(0.843)	MON	316		12/30/2021	12/01/2041
31417A-RZ-4	FNMA RMBS-POOL-AB4103			4	1.A	7,936	107.6350	7,926	7,363	7,936					3.500	(0.537)	MON	21		12/30/2021	12/01/2041
31417A-X2-0	FNMA RMBS-POOL-AB4296			4	1.A	332,495	108.0400	332,000	307,293	332,495					3.500	(0.253)	MON	896		12/30/2021	01/01/2042
31417A-X6-1	FNMA RMBS-POOL-AB4300			4	1.A	89,785	107.6350	89,667	83,306	89,785					3.500	(0.482)	MON	243		12/30/2021	01/01/2042
31417A-XX-2	FNMA RMBS-POOL-AB4293			4	1.A	84,565	108.0410	84,440	78,155	84,565					3.500	(0.204)	MON	228		12/30/2021	01/01/2042
31417B-AW-7	FNMA RMBS-POOL-AB4520			4	1.A	15,367	107.5800	15,347	14,266	15,367					3.500	(0.841)	MON	42		12/30/2021	02/01/2042
31417B-ZT-7	FNMA RMBS-POOL-AB5253			4	1.A	3,842,998	107.3620	3,838,351	3,575,148	3,842,998					3.500	(0.792)	MON	10,428		12/30/2021	05/01/2042
31417F-NS-3	FNMA RMBS-POOL-AB8500			4	1.A	761,931	105.6970	762,848	721,731	761,931					3.000	0.752	MON	1,804		12/30/2021	02/01/2043
31417J-DJ-6	FNMA RMBS-POOL-AC0104			4	1.A	886	106.3740	886	832	886					4.000	(3.806)	MON	3		12/30/2021	09/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31417J-G5-3	FNMA RMBS-POOL-AC0219			4	1.A	2,515	106.4070	2,514	2,362	2,515					4.000	(7.434)	MON	8		12/30/2021	11/01/2039
31417J-JG-6	FNMA RMBS-POOL-AC0264			4	1.A	816	106.9480	816	763	816					4.500	(6.284)	MON	3		12/30/2021	04/01/2025
31417J-T4-2	FNMA RMBS-POOL-AC0570			4	1.A	7,345	109.7820	7,341	6,687	7,345					4.000	1.335	MON	22		12/30/2021	11/01/2039
31417J-V2-3	FNMA RMBS-POOL-AC0632			4	1.A	184,798	107.6060	184,683	171,629	184,798					4.000	(0.513)	MON	572		12/30/2021	08/01/2039
31417K-6A-0	FNMA RMBS-POOL-AC1764			4	1.A	46,160	108.9420	46,131	42,345	46,160					4.000	0.250	MON	141		12/30/2021	07/01/2039
31417K-BA-4	FNMA RMBS-POOL-AC0932			4	1.A	12,919	106.3450	12,911	12,141	12,919					4.000	3.088	MON	40		12/30/2021	08/01/2039
31417K-MR-5	FNMA RMBS-POOL-AC1267			4	1.A	79,131	109.7860	79,083	72,034	79,131					4.000	(0.147)	MON	240		12/30/2021	08/01/2039
31417K-TL-1	FNMA RMBS-POOL-AC1454			4	1.A	200,629	109.4480	200,506	183,198	200,629					4.000	(0.021)	MON	611		12/30/2021	08/01/2039
31417L-2W-4	FNMA RMBS-POOL-AC2588			4	1.A	37,107	109.8070	37,084	33,772	37,107					4.000	1.173	MON	113		12/30/2021	10/01/2039
31417L-CV-5	FNMA RMBS-POOL-AC1883			4	1.A	2,415	109.3910	2,413	2,206	2,415					4.000	(0.160)	MON	7		12/30/2021	09/01/2039
31417L-D3-6	FNMA RMBS-POOL-AC1921			4	1.A	7,926	109.7900	7,921	7,215	7,926					4.000	(0.558)	MON	24		12/30/2021	09/01/2039
31417L-DV-4	FNMA RMBS-POOL-AC1915			4	1.A	223,567	109.7950	223,431	203,498	223,567					4.000	(0.240)	MON	678		12/30/2021	09/01/2039
31417L-M7-7	FNMA RMBS-POOL-AC2181			4	1.A	2,746	109.5110	2,744	2,506	2,746					4.000	(0.776)	MON	8		12/30/2021	08/01/2039
31417M-M5-9	FNMA RMBS-POOL-AC3079			4	1.A	2,086	106.5540	2,085	1,957	2,086					4.000	1.402	MON	7		12/30/2021	08/01/2039
31417M-S7-9	FNMA RMBS-POOL-AC3241			4	1.A	69,381	109.7980	69,340	63,152	69,381					4.000	1.189	MON	211		12/30/2021	09/01/2039
31417M-S9-5	FNMA RMBS-POOL-AC3243			4	1.A	16,788	109.9350	16,745	15,231	16,788					4.000	0.893	MON	51		12/30/2021	09/01/2039
31417M-UG-6	FNMA RMBS-POOL-AC3282			4	1.A	8,991	109.7950	8,985	8,184	8,991					4.000	(0.192)	MON	27		12/30/2021	10/01/2039
31417M-VV-2	FNMA RMBS-POOL-AC3327			4	1.A	17,840	109.8080	17,829	16,237	17,840					4.000	(0.396)	MON	54		12/30/2021	10/01/2039
31417N-2S-9	FNMA RMBS-POOL-AC4384			4	1.A	15,082	109.7400	15,073	13,735	15,082					4.000	(0.209)	MON	46		12/30/2021	08/01/2039
31417N-2W-0	FNMA RMBS-POOL-AC4388			4	1.A	57,851	109.9030	57,700	52,501	57,851					4.000	0.693	MON	175		12/30/2021	08/01/2039
31417N-4N-8	FNMA RMBS-POOL-AC4428			4	1.A	10,552	106.3480	10,546	9,916	10,552					4.000	1.033	MON	33		12/30/2021	09/01/2039
31417N-BE-0	FNMA RMBS-POOL-AC3636			4	1.A	341,568	109.7880	341,360	310,926	341,568					4.000	0.783	MON	1,036		12/30/2021	10/01/2039
31417N-BU-4	FNMA RMBS-POOL-AC3650			4	1.A	78,228	109.8030	78,180	71,200	78,228					4.000	0.439	MON	237		12/30/2021	10/01/2039
31417Q-5S-9	FNMA RMBS-POOL-AC5356			4	1.A	18,628	107.1490	18,622	17,379	18,628					3.500	1.489	MON	51		12/30/2021	11/01/2039
31417Q-TF-1	FNMA RMBS-POOL-AC5049			4	1.A	184,585	109.4400	184,473	168,560	184,585					4.000	0.324	MON	562		12/30/2021	10/01/2039
31417S-5Y-2	FNMA RMBS-POOL-AC6262			4	1.A	38,609	109.7720	38,585	35,150	38,609					4.000	1.251	MON	117		12/30/2021	12/01/2039
31417S-X4-7	FNMA RMBS-POOL-AC6098			4	1.A	5,377	108.9560	5,373	4,932	5,377					4.000	(1.448)	MON	16		12/30/2021	11/01/2039
31417S-YV-6	FNMA RMBS-POOL-AC6123			4	1.A	24,298	109.7910	24,283	22,117	24,298					4.000	2.027	MON	74		12/30/2021	11/01/2039
31417Y-AG-2	FNMA RMBS-POOL-MA0006			4	1.A	445,668	109.7730	445,396	405,743	445,668					4.000	(0.434)	MON	1,352		12/30/2021	03/01/2039
31417Y-EV-5	FNMA RMBS-POOL-MA0147			4	1.A	2,438	109.4370	2,436	2,226	2,438					4.000	0.029	MON	7		12/30/2021	08/01/2039
31417Y-F4-4	FNMA RMBS-POOL-MA0186			4	1.A	37,227	109.6150	37,204	33,941	37,227					4.000	(1.158)	MON	113		12/30/2021	09/01/2039
31417Y-GV-3	FNMA RMBS-POOL-MA0211			4	1.A	22,281	108.0960	22,268	20,600	22,281					4.000	2.331	MON	69		12/30/2021	10/01/2039
31417Y-HE-0	FNMA RMBS-POOL-MA0228			4	1.A	21,092	109.7740	21,080	19,203	21,092					4.000	(0.880)	MON	64		12/30/2021	11/01/2039
31417Y-JR-9	FNMA RMBS-POOL-MA0271			4	1.A	22,128	108.9330	22,114	20,301	22,128					4.000	(1.120)	MON	68		12/30/2021	11/01/2039
31417Y-KV-8	FNMA RMBS-POOL-MA0307			4	1.A	23,519	105.3710	23,510	22,312	23,519					3.500	0.926	MON	65		12/30/2021	12/01/2039
31417Y-V9-5	FNMA RMBS-POOL-MA0639			4	1.A	424,667	109.4810	424,407	387,654	424,667					4.000	(0.766)	MON	1,292		12/30/2021	02/01/2041
31417Y-WM-5	FNMA RMBS-POOL-MA0651			4	1.A	57,013	107.8360	56,933	52,796	57,013					3.500	0.094	MON	154		12/30/2021	02/01/2041
31417Y-XT-9	FNMA RMBS-POOL-MA0689			4	1.A	24,603	107.9690	24,566	22,753	24,603					3.500	(1.120)	MON	66		12/30/2021	02/01/2041
31418A-BA-5	FNMA RMBS-POOL-MA0932			4	1.A	287,296	108.0400	286,868	265,521	287,296					3.500	(0.294)	MON	774		12/30/2021	12/01/2041
31418A-DH-8	FNMA RMBS-POOL-MA1003			4	1.A	257,742	107.9030	257,372	238,522	257,742					3.500	(0.475)	MON	696		12/30/2021	03/01/2042
31418A-L6-3	FNMA RMBS-POOL-MA1248			4	1.A	463,317	102.4310	463,887	452,878	463,317					3.000	1.224	MON	1,132		12/30/2021	11/01/2042
31418A-SX-7	FNMA RMBS-POOL-MA1433			4	1.A	1,061,098	102.5230	1,062,404	1,036,259	1,061,098					3.000	1.362	MON	2,591		12/30/2021	05/01/2043
31418B-4E-3	FNMA RMBS-POOL-MA2620			4	1.A	1,573,681	102.3450	1,575,590	1,539,489	1,573,681					3.000	1.016	MON	3,849		12/30/2021	05/01/2046
31418B-M7-8	FNMA RMBS-POOL-MA2181			4	1.A	781,512	102.3490	782,460	764,502	781,512					3.000	1.088	MON	1,911		12/30/2021	02/01/2045
31418B-MD-5	FNMA RMBS-POOL-MA2155			4	1.A	219,640	102.5030	219,906	214,536	219,640					3.000	0.685	MON	536		12/30/2021	01/01/2045
31418B-N6-9	FNMA RMBS-POOL-MA2212			4	1.A	423,582	102.4100	424,096	414,115	423,582					3.000	0.755	MON	1,035		12/30/2021	03/01/2045
31418B-TN-6	FNMA RMBS-POOL-MA2356			4	1.A	487,729	102.5030	488,325	476,401	487,729					3.000	1.010	MON	1,191		12/30/2021	07/01/2045
31418C-3D-4	FNMA RMBS-POOL-MA3495			4	1.A	503,870	106.4120	503,558	473,215	503,870					4.000	(1.297)	MON	1,577		12/30/2021	10/01/2048
31418C-CA-0	FNMA RMBS-POOL-MA2764			4	1.A	1,430,086	102.6450	1,431,984	1,395,084	1,430,086					2.500	1.094	MON	2,906		12/30/2021	09/01/2046
31418C-CJ-1	FNMA RMBS-POOL-MA2772			4	1.A	148,681	106.6790	148,569	139,268	148,681					3.500	0.126	MON	406		12/30/2021	10/01/2046
31418C-DK-7	FNMA RMBS-POOL-MA2805			4	1.A	848,127	102.7080	849,252	826,860	848,127					2.500	1.270	MON	1,723		12/30/2021	11/01/2046
31418C-FD-1	FNMA RMBS-POOL-MA2863			4	1.A	515,747	104.9610	516,362	491,956	515,747					3.000	0.398	MON	1,230		12/30/2021	01/01/2047
31418C-GD-0	FNMA RMBS-POOL-MA2895			4	1.A	470,211	104.6120	470,778	450,023	470,211					3.000	0.701	MON	1,125		12/30/2021	02/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31418C-GE-8	FNMA RMBS-POOL-MA2896			4	1.A	878,610	106.4120	878,172	825,257	878,610					3.500	(0.340)	MON	2,407		12/30/2021	02/01/2047
31418C-HF-4	FNMA RMBS-POOL-MA2929			4	1.A	1,180,155	106.4090	1,179,568	1,108,522	1,180,156					3.500	(0.425)	MON	3,233		12/30/2021	03/01/2047
31418C-P9-9	FNMA RMBS-POOL-MA3147			4	1.A	1,343,928	104.4120	1,345,538	1,288,682	1,343,928					3.000	0.043	MON	3,222		12/30/2021	10/01/2047
31418C-Q9-8	FNMA RMBS-POOL-MA3179			4	1.A	576,050	104.5140	576,744	551,834	576,050					3.000	0.462	MON	1,380		12/30/2021	11/01/2047
31418C-R8-9	FNMA RMBS-POOL-MA3210			4	1.A	2,215,841	106.0500	2,215,067	2,088,700	2,215,841					3.500	(0.743)	MON	6,092		12/30/2021	12/01/2047
31418C-RU-0	FNMA RMBS-POOL-MA3198			4	1.A	325,376	103.8550	325,256	313,183	325,376					3.500	(0.183)	MON	913		12/30/2021	11/01/2047
31418C-TD-6	FNMA RMBS-POOL-MA3247			4	1.A	366,893	105.1000	366,948	349,142	366,893					3.000	0.270	MON	873		12/30/2021	01/01/2033
31418D-B9-2	FNMA RMBS-POOL-MA3663			4	1.A	1,389,675	105.4570	1,389,174	1,317,289	1,389,675					3.500	(1.322)	MON	3,842		12/30/2021	05/01/2049
31418D-BF-8	FNMA RMBS-POOL-MA3637			4	1.A	792,638	105.5040	792,359	751,023	792,638					3.500	(1.283)	MON	2,190		12/30/2021	04/01/2049
31418D-FF-4	FNMA RMBS-POOL-MA3765			4	1.A	1,509,035	102.1710	1,511,030	1,478,923	1,509,035					2.500	0.971	MON	3,081		12/30/2021	09/01/2049
31418D-GK-2	FNMA RMBS-POOL-MA3801			4	1.A	1,692,619	102.1710	1,694,858	1,658,844	1,692,619					2.500	1.051	MON	3,456		12/30/2021	10/01/2049
31418D-GL-0	FNMA RMBS-POOL-MA3802			4	1.A	1,854,674	103.6760	1,856,930	1,791,089	1,854,674					3.000	(0.009)	MON	4,478		12/30/2021	10/01/2049
31418D-HL-9	FNMA RMBS-POOL-MA3834			4	1.A	2,675,462	103.7230	2,678,690	2,582,542	2,675,462					3.000	0.087	MON	6,456		12/30/2021	11/01/2049
31418D-LS-9	FNMA RMBS-POOL-MA3936			4	1.A	3,932,566	102.1710	3,937,768	3,854,095	3,932,566					2.500	1.095	MON	8,029		12/30/2021	02/01/2050
31418D-LT-7	FNMA RMBS-POOL-MA3937			4	1.A	3,067,364	103.6800	3,071,066	2,962,062	3,067,364					3.000	0.078	MON	7,405		12/30/2021	02/01/2050
31418D-YX-4	FNMA RMBS-POOL-MA4325			4	1.A	16,790,669	99.8310	16,821,167	16,849,643	16,790,678		9			2.000	2.034	MON	28,083		12/30/2021	04/01/2051
31418V-JM-5	FNMA RMBS-POOL-AD7467			4	1.A	6,298	105.3250	6,296	5,977	6,298					3.500	(2.725)	MON	17		12/30/2021	12/01/2040
31419A-4N-4	FNMA RMBS-POOL-AE0828			4	1.A	1,019,856	107.9370	1,018,355	943,472	1,019,856					3.500	(0.368)	MON	2,752		12/30/2021	02/01/2041
31419B-MG-7	FNMA RMBS-POOL-AE1258			4	1.A	24,375	108.0560	24,366	22,549	24,375					3.500	2.125	MON	66		12/30/2021	11/01/2041
31419C-2C-6	FNMA RMBS-POOL-AE2570			4	1.A	93,646	107.9940	93,507	86,585	93,646					3.500	0.094	MON	253		12/30/2021	09/01/2040
31419C-Q5-5	FNMA RMBS-POOL-AE2275			4	1.A	110,750	106.1340	110,711	104,312	110,750					3.500	2.735	MON	304		12/30/2021	09/01/2040
31419C-XD-0	FNMA RMBS-POOL-AE2475			4	1.A	316,757	109.6540	316,562	288,692	316,757					4.000	(1.563)	MON	962		12/30/2021	08/01/2040
31419C-ZG-1	FNMA RMBS-POOL-AE2542			4	1.A	57,202	107.9920	57,117	52,890	57,202					3.500	1.157	MON	154		12/30/2021	09/01/2040
31419D-FB-2	FNMA RMBS-POOL-AE2861			4	1.A	280,539	107.9650	280,123	259,457	280,539					3.500	0.324	MON	757		12/30/2021	11/01/2040
31419E-5G-0	FNMA RMBS-POOL-AE4446			4	1.A	362,683	109.7750	362,464	330,188	362,683					4.000	0.722	MON	1,101		12/30/2021	12/01/2040
31419E-6L-8	FNMA RMBS-POOL-AE4474			4	1.A	44,249	105.4390	44,230	41,948	44,249					3.500	(0.066)	MON	122		12/30/2021	02/01/2041
31419E-YD-5	FNMA RMBS-POOL-AE4307			4	1.A	17,799	107.5610	17,793	16,542	17,799					3.500	0.543	MON	48		12/30/2021	09/01/2040
31419F-AX-4	FNMA RMBS-POOL-AE4521			4	1.A	20,036	105.2450	20,029	19,031	20,036					3.500	2.513	MON	56		12/30/2021	04/01/2041
31419F-MA-1	FNMA RMBS-POOL-AE4852			4	1.A	40,166	107.3060	40,118	37,386	40,166					3.500	(0.936)	MON	109		12/30/2021	10/01/2040
31419F-MB-9	FNMA RMBS-POOL-AE4853			4	1.A	8,434	107.5670	8,423	7,830	8,434					3.500	(0.858)	MON	23		12/30/2021	10/01/2040
31419F-NG-7	FNMA RMBS-POOL-AE4890			4	1.A	49,187	107.9830	49,114	45,483	49,187					3.500	(1.594)	MON	133		12/30/2021	10/01/2040
31419F-UN-4	FNMA RMBS-POOL-AE5088			4	1.A	45,483	108.9260	45,455	41,730	45,483					4.000	(2.740)	MON	139		12/30/2021	10/01/2040
31419F-W2-8	FNMA RMBS-POOL-AE5164			4	1.A	17,560	108.9210	17,550	16,112	17,560					4.000	(0.906)	MON	54		12/30/2021	11/01/2040
31419G-B9-4	FNMA RMBS-POOL-AE5463			4	1.A	243,335	109.4630	243,186	222,163	243,335					4.000	(0.630)	MON	741		12/30/2021	10/01/2040
31419G-XL-3	FNMA RMBS-POOL-AE6082			4	1.A	30,355	107.5850	30,315	28,178	30,355					3.500	(0.131)	MON	82		12/30/2021	10/01/2040
31419G-YP-3	FNMA RMBS-POOL-AE6117			4	1.A	28,584	107.9680	28,542	26,436	28,584					3.500	(0.175)	MON	77		12/30/2021	10/01/2040
31419G-YQ-1	FNMA RMBS-POOL-AE6118			4	1.A	25,898	107.9890	25,860	23,947	25,898					3.500	(0.341)	MON	70		12/30/2021	10/01/2040
31419H-DJ-8	FNMA RMBS-POOL-AE6404			4	1.A	32,700	107.0920	32,663	30,500	32,700					3.500	(1.416)	MON	89		12/30/2021	10/01/2040
31419J-N4-6	FNMA RMBS-POOL-AE7610			4	1.A	12,388	107.5720	12,372	11,501	12,388					3.500	(0.974)	MON	34		12/30/2021	11/01/2040
31419K-KE-4	FNMA RMBS-POOL-AE8392			4	1.A	40,985	107.9640	40,925	37,906	40,985					3.500	(0.558)	MON	111		12/30/2021	11/01/2040
31419K-KU-8	FNMA RMBS-POOL-AE8406			4	1.A	48,594	107.5700	48,530	45,115	48,594					3.500	(0.376)	MON	132		12/30/2021	11/01/2040
31419K-LT-0	FNMA RMBS-POOL-AE8437			4	1.A	12,481	107.9690	12,463	11,543	12,481					3.500	(0.639)	MON	34		12/30/2021	11/01/2040
31419K-VE-2	FNMA RMBS-POOL-AE8712			4	1.A	3,465	107.8530	3,460	3,208	3,465					3.500	(0.796)	MON	9		12/30/2021	11/01/2040
31419K-WF-8	FNMA RMBS-POOL-AE8745			4	1.A	50,054	107.3170	49,994	46,585	50,054					3.500	(0.929)	MON	136		12/30/2021	12/01/2040
31419K-XT-7	FNMA RMBS-POOL-AE8789			4	1.A	43,974	107.3040	43,921	40,932	43,974					3.500	(0.474)	MON	119		12/30/2021	12/01/2040
31419L-L2-7	FNMA RMBS-POOL-AE9344			4	1.A	34,813	107.9600	34,761	32,198	34,813					3.500	0.276	MON	94		12/30/2021	11/01/2040
31419L-LQ-4	FNMA RMBS-POOL-AE9334			4	1.A	231,047	107.9790	230,708	213,660	231,047					3.500	(0.795)	MON	623		12/30/2021	01/01/2041
31419L-YA-5	FNMA RMBS-POOL-AE9704			4	1.A	565,640	107.9710	564,808	523,111	565,640					3.500	0.496	MON	1,526		12/30/2021	12/01/2040
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						208,702,670	XXX	211,549,487	201,187,193	209,233,888		(3,662)			XXX	XXX	XXX	665,762	669,118	XXX	XXX
3137B7-N3-9	FHMS_K036 IS			4,5,6	1.A	212,975	3.7830	66,196		52,734		(28,987)			2.112	12.500	MON	3,081	37,460	03/28/2016	12/01/2041
3137BE-VK-7	FHMS_K040 IS			4,5,6	1.A	400,072	4.9030	125,024		119,945		(45,488)			2.036	4.992	MON	4,327	52,644	10/31/2014	11/01/2042
3137BG-K4-0	FHMS_K043 IS			4,5,6	1.A	1,841,005	4.5330	691,954		561,125		(206,831)			1.634	12.500	MON	20,793	253,086	03/28/2016	02/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137BH-D2-0	FHMS_K044 IS			4,5,6	1.A	57,468	4.0860	24,513		21,803		(6,319)			1.478	12.013	MON	739	9,343	03/28/2016	01/01/2043
3137BK-RL-6	FHMS_K047 IS			4,5,6	1.A	464,757	4.5420	195,297		165,111		(53,148)			1.495	6.249	MON	5,356	65,185	07/27/2015	06/01/2043
3137BM-7E-0	FHMS_K051 IS			4,5,6	1.A	2,345,679	5.4790	1,184,055		1,010,936		(273,088)			1.614	10.416	MON	29,063	394,160	12/11/2015	10/01/2043
3137BM-TZ-9	FHMS_K052 IS			4,5,6	1.A	981,285	5.7590	546,529		490,792		(101,658)			1.613	9.852	MON	12,759	155,269	01/29/2016	01/01/2044
3137BS-PA-5	FHMS_K058 IS			4,5,6	1.A	2,600,125	8.6080	1,929,235		1,867,665		(387,125)			2.002	3.290	MON	37,398	455,194	01/27/2020	09/01/2044
3137F4-D7-4	FHMS_K074 IS			4,5,6	1.A	5,621,682	12.5720	4,148,760		3,708,764		(543,536)			2.192	4.749	MON	60,273	733,249	03/22/2018	02/01/2046
3137FG-ZW-8	FHMS_K079 IS			4,5,6	1.A	1,009,885	12.8510	758,203		700,453		(97,364)			2.256	5.000	MON	11,092	134,957	08/10/2018	07/01/2046
3137FN-BB-5	FHMS_K096 IS			4,5,6	1.A	5,232,629	13.2100	4,253,459		3,987,426		(538,508)			2.041	3.000	MON	54,773	666,640	08/15/2019	07/01/2029
3137FR-EL-1	FHMS_K104 IS			4,5,6	1.A	2,665,952	13.2740	2,250,425		2,211,662		(249,351)			1.896	3.270	MON	26,785	326,001	02/21/2020	02/01/2047
3137F6-2Q-9	FHMS_K118 IS			4,5,6	1.A	1,310,614	19.7540	1,244,477		1,172,425		(118,630)			2.693	4.326	MON	14,137	172,093	10/21/2020	10/01/2048
3137FY-UM-6	FHMS_K128 IS			4,5,6	1.A	752,809	21.2140	710,679		706,752		(46,057)			2.789	3.620	MON	7,787	63,374	04/22/2021	04/01/2031
3137H1-3S-3	FHMS_K129 IS			4,5,6	1.A	3,522,434	24.9920	3,373,920		3,350,767		(171,666)			3.172	3.370	MON	35,680	217,761	06/10/2021	05/01/2031
3137H2-N9-1	FHMS_K131 IS			4,5,6	1.A	1,256,275	23.2890	1,216,989		1,222,882		(33,393)			2.947	3.220	MON	12,832	38,938	09/10/2021	09/01/2031
3137H3-EY-4	FHMS_K132 IS			4,5,6	1.A	3,595,876	22.8480	3,541,502		3,526,983		(68,893)			2.888	3.620	MON	37,300	75,886	10/07/2021	08/01/2031
3137H4-BS-8	FHMS_K133 IS			4,5,6	1.A	1,843,901	22.2630	1,825,566		1,821,423		(22,478)			2.792	3.480	MON	19,078	19,078	11/04/2021	10/01/2049
3137H4-R6-9	FHMS_K135 IS			4,5,6	1.A	3,753,120	21.3390	3,734,395		3,732,649		(20,471)			2.682	3.590	MON	39,115		12/02/2021	10/01/2049
3137H4-SL-5	FHMS_K136 IS			4,5,6	1.A	1,106,106	22.7070	1,105,965		1,103,893		(2,213)			2.825	3.440	MON	11,468		12/16/2021	12/01/2049
3137BK-GM-6	FHMS_K151 IS			4,5,6	1.A	71,932	28.6440	57,288		45,732		(3,837)			4.138	9.527	MON	690	8,393	03/28/2016	12/01/2030
3137FL-2P-8	FHMS_K1510 IS			4,5,6	1.A	1,588,334	31.8070	1,480,616		1,307,288		(102,936)			3.401	4.227	MON	13,193	160,557	03/13/2019	01/01/2037
3137BP-VP-1	FHMS_K152 IS			4,5,6	1.A	1,055,786	6.8740	806,010		700,720		(86,884)			0.955	4.700	MON	9,332	122,215	06/06/2016	01/01/2031
3137BX-HD-7	FHMS_K153 IS			4,5,6	1.A	598,482	2.0550	416,555		395,464		(48,922)			0.275	4.289	MON	4,653	67,043	04/21/2017	10/01/2031
3137BX-HE-5	FHMS_K153 IS			4,5,6	1.A	360,990	30.1470	301,466		254,522		(23,217)			3.774	8.093	MON	3,145	38,280	04/21/2017	04/01/2035
3137BE-WS-9	FHMS_Q001 IS			4,5,6	1.A	2,146,480	10.3540	1,106,965		1,050,683		(196,997)			2.141	3.638	MON	19,071	239,956	11/05/2014	02/01/2032
3137BK-H2-9	FHMS_Q002 IS			4,5,6	1.A	2,905,520	5.6370	1,643,676		1,547,993		(243,620)			1.059	4.319	MON	25,725	317,368	07/16/2015	07/01/2033
3137F7-2J-3	FHMS_Q014 IS			4,5,6	1.A	813,319	22.9760	853,061		758,665		(66,912)			2.799	4.800	MON	8,661	105,253	11/13/2020	10/01/2055
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						50,115,492	XXX	39,592,781		37,597,259		(3,788,529)			XXX	XXX	XXX	528,304	4,929,382	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,158,012,682	XXX	1,213,997,106	955,845,540	1,149,507,440		(4,397,340)			XXX	XXX	XXX	10,918,733	18,367,806	XXX	XXX
00003#-AB-9	A&E TELEVISION NETWORKS LLC				1.G	6,000,000	101.9420	6,116,514	6,000,000	6,000,000					3.630	3.631	FA	78,045	217,800	04/28/2015	08/22/2022
001055-AF-9	AFLAC INC SENIOR UNSECURED			1	1.G FE	233,392	143.7000	235,668	164,000	233,392					6.450	3.372	FA	3,996		12/30/2021	08/15/2040
002824-BG-4	ABBOTT LABORATORIES			1	1.F FE	2,684,275	127.6120	3,190,303	2,500,000	2,616,626		(23,972)			4.750	3.597	MN	10,226	118,750	01/29/2019	11/30/2036
001055-AQ-5	AFLAC INC SENIOR UNSECURED			1	1.G FE	1,071,091	105.2550	1,072,548	1,019,000	1,071,091					2.875	1.758	AO	6,185		12/30/2021	10/15/2026
00287Y-BD-0	ABBVIE INC			1	2.B FE	17,387,784	129.2190	20,589,803	15,934,000	17,329,495		(28,006)			4.875	4.316	MN	101,413	776,783	11/12/2019	11/14/2048
001055-AR-3	AFLAC INC SENIOR UNSECURED			1	1.G FE	1,464,534	116.8970	1,479,916	1,266,000	1,464,534					4.000	3.090	AO	10,691		12/30/2021	10/15/2046
00287Y-CB-3	ABBVIE INC			2	2.B FE	12,392,412	120.2170	14,967,041	12,450,000	12,393,567		1,037			4.250	4.278	MN	58,792	529,125	11/19/2020	11/21/2049
001055-AY-8	AFLAC INC SENIOR UNSECURED			1	1.G FE	79,934	132.9280	81,086	61,000	79,934					4.750	3.055	JJ	1,336		12/30/2021	01/15/2049
000800-AD-7	ABN AMRO BANK NV		D		2.B FE	1,277,702	107.2230	1,340,286	1,250,000	1,254,555		(3,047)			7.750	7.467	MN	12,378	96,875	06/30/2011	05/15/2023
0010EP-AF-5	AEP TEXAS CENTRAL CO SENIOR UNSECURED			1	2.A FE	228,152	133.2420	221,182	166,000	228,152					6.650	2.725	FA	4,170		12/30/2021	02/15/2033
0010EP-AF-5	AEP TEXAS CENTRAL CO				2.A FE	1,271,763	133.0830	1,700,798	1,278,000	1,274,242		222			6.650	6.688	FA	32,106	84,987	02/12/2003	02/15/2033
001192-AH-6	AGL CAPITAL CORP SENIOR UNSECURED			1	2.A FE	210,769	136.3760	211,383	155,000	210,769					5.875	3.325	MS	2,681		12/30/2021	03/15/2041
00774M-AZ-8	AERCAP IRELAND CAPITAL DAC / AERCA		D	2	2.C FE	5,709,551	104.1640	5,961,294	5,723,000	5,709,629		78			3.850	3.867	AO	37,947		10/21/2021	10/29/2041
001192-AK-9	AGL CAPITAL CORP SENIOR UNSECURED			1	2.A FE	96,484	114.2580	97,119	85,000	96,484					4.400	3.498	JD	312		12/30/2021	06/01/2043
001228-AA-9	AES SOUTHLAND ENERGY LLC			1	2.C PL	30,000,000	113.8850	34,165,500	30,000,000	30,000,000					4.500	4.500	FMAN	116,250	1,350,000	02/28/2019	02/29/2040
001192-AL-7	AGL CAPITAL CORP SENIOR UNSECURED			1	2.A FE	844,393	107.4790	850,159	791,000	844,393					3.875	2.053	MN	3,917		12/30/2021	11/15/2025
00817Y-AG-3	AETNA INC				2.B FE	1,828,569	144.5850	2,352,404	1,627,000	1,780,981		(5,727)			6.750	5.830	JD	4,881	109,823	02/17/2011	12/15/2037
001306-AB-5	AHS HOSPITAL CORP SENIOR UNSECURED			1	1.D FE	1,469,333	136.6520	1,488,140	1,089,000	1,469,333					5.024	2.953	JJ	27,356		12/30/2021	07/01/2045
001192-AH-6	AGL CAPITAL CORPORATION			1	2.A FE	8,299,803	136.0400	11,296,753	8,304,000	8,300,567		93			5.875	5.879	MS	143,648	487,860	03/28/2011	03/15/2041
00139P-AA-6	AIG SUNAMER GLOB FIN X SENIOR SECURED				1.F FE	1,961,344	139.1980	1,971,044	1,416,000	1,961,344					6.900	2.583	MS	28,768		12/30/2021	03/15/2032
008474-E#-1	AGNICO EAGLE MINES LTD		A	1	2.B FE	3,000,000	114.6620	3,439,857	3,000,000	3,000,000					4.630	4.630	AO	33,182	138,900	04/05/2018	04/05/2033
00184A-AC-9	TIME WARNER INC SENIOR UNSECURED			1	2.B FE	16,680,161	134.9600	16,721,544	12,390,000	16,680,161					7.625	3.272	AO	199,445		12/30/2021	04/15/2031
010392-FB-9	ALABAMA POWER COMPANY				1.G FE	5,105,179	138.8510	7,102,229	5,115,000	5,107,454		246			6.000	6.014	MS	102,300	306,900	02/26/2009	03/01/2039
00184A-AG-0	TIME WARNER INC SENIOR UNSECURED			1	2.B FE	285,926	133.3840	286,776	215,000	285,926					7.700	3.808	MN	2,759		12/30/2021	05/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
010392-FF-0	ALABAMA POWER COMPANY				1.G FE	1,540,886	127.2910	1,964,094	1,543,000	1,541,302		50			5.200	5.209	JD	6,686	80,236	05/18/2011	06/01/2041
00206R-BA-9	AT&T INC SENIOR UNSECURED			1	2.B FE	269,803	131.6470	273,826	208,000	269,803					5.550	3.453	FA	4,361		12/30/2021	08/15/2041
01185*-AA-3	ALASKA VENTURES LLC				2.C PL	4,285,923	110.9490	4,755,180	4,285,923	4,285,923					4.670	4.670	MJSD	556	197,720	12/18/2017	06/30/2033
00206R-BH-4	AT&T INC SENIOR UNSECURED			1	2.B FE	162,645	113.3690	165,519	146,000	162,645					4.300	3.526	JD	279		12/30/2021	12/15/2042
018522-K@-0	ALLETE INC				2.B	5,000,000	104.2060	5,210,285	5,000,000	5,000,000					3.110	3.110	JD	12,958	155,500	06/01/2017	06/01/2027
00206R-CG-5	AT&T INC SENIOR UNSECURED			1	2.B FE	216,427	119.8810	219,382	183,000	216,427					4.800	3.606	JD	390		12/30/2021	06/15/2044
018522-E@-7	ALLETE INC FIRST MORTGAGE BONDS				1.F	5,000,000	133.3780	6,668,875	5,000,000	5,000,000					5.820	5.819	AO	61,433	291,000	08/17/2010	04/15/2040
00206R-GL-0	AT&T INC SENIOR UNSECURED			1	2.B FE	2,043,577	111.0450	2,048,780	1,845,000	2,043,577					4.100	2.211	FA	28,577		12/30/2021	02/15/2028
02209S-BK-8	ALTRIA GROUP INC			2	2.B FE	6,057,030	103.1570	6,298,773	6,106,000	6,058,366		819			4.450	4.499	MN	41,512	271,717	05/04/2020	05/06/2050
00206R-GN-6	AT&T INC SENIOR UNSECURED				2.B FE	813,293	122.3860	815,091	666,000	813,293					6.550	2.574	JJ	20,115		12/30/2021	01/15/2028
02209S-AH-6	ALTRIA GROUP INC.				2.B FE	37,986	167.1850	63,530	38,000	37,988					10.200	10.204	FA	1,561	3,876	02/03/2009	02/06/2039
00206R-GR-7	AT&T INC SENIOR UNSECURED			1	2.B FE	2,813,109	136.9390	2,819,574	2,059,000	2,813,109					7.875	2.803	FA	61,255		12/30/2021	02/15/2030
02209S-AR-4	ALTRIA GROUP INC.				2.B FE	2,315,096	115.4240	2,683,608	2,325,000	2,316,441		198			5.375	5.404	JJ	52,417	124,969	10/28/2013	01/31/2044
00206R-GS-5	AT&T INC SENIOR UNSECURED			1	2.B FE	373,623	134.2770	374,633	279,000	373,623					6.875	2.875	AO	4,049		12/30/2021	10/15/2031
00910G-A*-4	AMAZON SAN BERNARDINO AIR CARGO - ABS			4	1.F	6,317,648	118.8850	7,510,754	6,317,648	6,317,648					4.533	4.533	MON	16,705	285,081	01/09/2020	03/10/2041
00206R-GV-8	AT&T INC SENIOR UNSECURED			1	2.B FE	15,088,823	147.1500	15,124,077	10,278,000	15,088,823					8.750	2.899	MS	299,775		12/30/2021	03/01/2031
78488@-AC-9	AMERICAN CORE REALTY FUND LLC- A				2.A	3,000,000	106.5780	3,197,340	3,000,000	3,000,000					3.740	3.740	AO	28,050	112,200	04/01/2016	04/01/2026
00206R-GX-4	AT&T INC SENIOR UNSECURED			1	2.B FE	87,101	134.7330	87,576	65,000	87,101					6.550	3.216	JD	189		12/30/2021	06/15/2034
78488@-AD-7	AMERICAN CORE REALTY FUND LLC- B				2.A	7,000,000	106.5780	7,460,460	7,000,000	7,000,000					3.740	3.740	AO	65,450	261,800	06/07/2016	04/01/2026
00206R-JD-5	AT&T INC SENIOR UNSECURED			1	2.B FE	2,643,420	134.0070	2,680,140	2,000,000	2,643,420					6.200	3.746	MS	36,511		12/30/2021	03/15/2040
030288-AB-0	AMERICAN TRANSMISSION SYSTEMS INC			2	2.B FE	5,754,287	128.0800	7,444,010	5,812,000	5,761,580		1,167			5.000	5.065	MS	96,867	290,600	09/22/2014	09/01/2044
00206R-KA-9	AT&T INC SENIOR UNSECURED			1	2.B FE	192,660	103.9480	194,383	187,000	192,660					3.650	3.485	JD	569		12/30/2021	06/01/2051
03063#-AC-8	AMERICOLD REALTY OPERATING PARTNER			1	2.B FE	8,000,000	108.4960	8,679,640	8,000,000	8,000,000					4.100	4.100	JJ	157,622	328,000	05/07/2019	01/08/2030
00206R-KB-7	AT&T INC SENIOR UNSECURED			1	2.B FE	194,211	104.8920	196,148	187,000	194,211					3.850	3.662	JD	600		12/30/2021	06/01/2060
03063#-AD-6	AMERICOLD REALTY OPERATING PARTNER			1	2.B FE	15,143,050	99.0610	14,644,709	14,783,600	14,783,600				(1,122,550)	1.620	1.620	JJ	115,756	129,081	12/30/2020	01/07/2031
00206R-KF-8	AT&T INC SENIOR UNSECURED			1	2.B FE	200,512	98.7570	203,439	206,000	200,512					3.500	3.628	FA	3,004		12/30/2021	02/01/2061
031100-H@-2	AMETEK INC				2.A	3,501,900	100.5120	3,429,067	3,411,600	3,411,600				(259,050)	1.340	1.340	AO	7,746	47,457	10/31/2016	10/31/2026
002819-AC-4	ABBOTT LABORATORIES SENIOR UNSECURED			1	1.F FE	1,992,862	147.6660	2,008,258	1,360,000	1,992,862					6.150	2.569	MN	7,202		12/30/2021	11/30/2037
031100-L*-9	AMETEK INC				2.A	2,500,000	105.7380	2,643,453	2,500,000	2,500,000					3.730	3.730	MS	23,572	93,250	09/30/2014	09/30/2024
002824-AV-2	ABBOTT LABORATORIES SENIOR UNSECURED			1	1.F FE	566,157	144.6240	571,265	395,000	566,157					6.000	2.812	AO	5,925		12/30/2021	04/01/2039
031162-AA-8	AMGEN INC.				2.A FE	12,791,061	194.8020	21,126,223	10,845,000	12,782,173		(799)			8.125	6.886	AO	220,289	881,156	12/12/2002	04/01/2097
002824-BG-4	ABBOTT LABORATORIES SENIOR UNSECURED			1	1.F FE	2,130,943	127.8050	2,144,568	1,678,000	2,130,943					4.750	2.561	MN	6,863		12/30/2021	11/30/2036
03523T-BT-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.B FE	27,526,998	119.5220	40,645,881	34,007,000	27,901,258		94,153			4.439	5.763	AO	356,426	1,509,571	04/06/2017	10/06/2048
002824-BH-2	ABBOTT LABORATORIES SENIOR UNSECURED			1	1.F FE	1,610,386	137.1640	1,626,765	1,186,000	1,610,386					4.900	2.878	MN	5,004		12/30/2021	11/30/2046
037833-AL-4	APPLE INC		RA		1.B FE	9,155,285	117.7580	11,168,131	9,484,000	9,179,996		8,802			3.850	4.076	MN	57,813	365,134	01/30/2019	05/04/2043
00287Y-AM-1	ABBVIE INC SENIOR UNSECURED			1	2.B FE	8,824,278	119.6590	8,978,015	7,503,000	8,824,278					4.400	3.232	MN	50,437		12/30/2021	11/06/2042
037833-BA-7	APPLE INC		RA		1.B FE	7,222,720	111.5890	8,927,080	8,000,000	7,275,117		18,657			3.450	4.058	FA	108,867	276,000	01/29/2019	02/09/2045
00287Y-AQ-2	ABBVIE INC SENIOR UNSECURED			1	2.B FE	4,982,219	106.3710	4,986,672	4,688,000	4,982,219					3.600	1.678	MN	22,034		12/30/2021	05/14/2025
037833-BH-2	APPLE INC		RA		1.B FE	6,876,270	126.0990	8,309,937	6,590,000	6,857,403		(6,722)			4.375	4.103	MN	38,442	288,313	01/29/2019	05/13/2045
00287Y-AR-0	ABBVIE INC SENIOR UNSECURED			1	2.B FE	2,845,084	119.9670	2,866,012	2,389,000	2,845,084					4.500	2.780	MN	14,035		12/30/2021	05/14/2035
037833-BW-9	APPLE INC			1	1.B FE	2,662,250	125.4620	3,136,545	2,500,000	2,626,361		(6,839)			4.500	4.015	FA	40,000	112,500	03/23/2016	02/23/2036
00287Y-AS-8	ABBVIE INC SENIOR UNSECURED			1	2.B FE	6,826,671	124.4440	6,900,420	5,545,000	6,826,671					4.700	3.277	MN	34,025		12/30/2021	05/14/2045
037833-CD-0	APPLE INC			1	1.B FE	934,517	118.4970	1,110,312	937,000	934,782		53			3.850	3.865	FA	14,730	36,075	07/28/2016	08/04/2046
00287Y-AW-9	ABBVIE INC SENIOR UNSECURED			1	2.B FE	1,890,374	121.3200	1,909,577	1,574,000	1,890,374					4.450	3.250	MN	9,145		12/30/2021	05/14/2046
037833-DG-2	APPLE INC		RA	1	1.B FE	9,012,400	117.3640	11,736,390	10,000,000	9,069,486		19,169			3.750	4.353	MN	50,000	375,000	11/16/2018	11/13/2047
00287Y-BD-0	ABBVIE INC SENIOR UNSECURED			1	2.B FE	1,701,188	129.1210	1,695,359	1,313,000	1,701,188					4.875	3.222	MN	8,357		12/30/2021	11/14/2048
03938J-AA-7	ARCH CAPITAL GROUP US INC		D		2.A FE	4,821,762	130.3860	6,276,768	4,814,000	4,820,721		(164)			5.144	5.133	MN	41,272	247,632	04/28/2015	11/01/2043
00287Y-CX-5	ABBVIE INC SENIOR UNSECURED			1	2.C FE	633,116	106.4870	633,598	595,000	633,116					3.800	1.738	MS	6,657		12/30/2021	03/15/2025
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP				1.D	6,375,000	113.3670	7,227,153	6,375,000	6,375,000					4.710	4.712	JD	834	300,263	02/22/2011	12/30/2030
00287Y-DA-4	ABBVIE INC SENIOR UNSECURED			1	2.B FE	1,087,056	125.6770	1,099,674	875,000	1,087,056					4.850	3.312	JD	1,886		12/30/2021	06/15/2044
04317@-AF-5	ARTHUR J GALLAGHER & CO				2.B PL	1,015,150	105.8140	1,058,139	1,000,000	1,004,667		(2,024)			4.580	4.351	FA	15,776	45,800	04/12/2016	02/27/2024
00440E-AR-8	CHUBB INA HOLDINGS INC SENIOR UNSECURED			1	1.F FE	1,629,283	105.4300	1,629,948	1,546,000	1,629,283					3.350	1.047	MN	6,618		12/30/2021	05/15/2024
04317@-AM-0	ARTHUR J GALLAGHER & CO				2.B PL	992,570	103.7940	1,037,944	1,000,000	998,283		1,101			4.130	4.251	JD	21,453	20,650	04/12/2016	06/24/2023

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00440E-AV-9	CHUBB INA HOLDINGS INC SENIOR UNSECURED			1	1.F FE	2,675,625	107.2670	2,681,675	2,500,000	2,675,625					3.350	1.666	MN	13,493		12/30/2021	05/03/2026
04317@-AV-0	ARTHUR J GALLAGHER & CO			1	2.B PL	2,500,000	107.1930	2,679,823	2,500,000	2,500,000					4.090	4.090	JD	1,136	102,250	06/27/2017	06/27/2027
00440E-AW-7	CHUBB INA HOLDINGS INC SENIOR UNSECURED			1	1.F FE	545,417	124.0530	549,555	443,000	545,417					4.350	2.987	MN	3,105		12/30/2021	11/03/2045
00206R-GT-3	AT&T INC				2.B FE	4,820,874	135.4130	6,093,581	4,500,000	4,766,419		(18,741)			7.125	6.315	JD	14,250	320,625	11/26/2018	12/15/2031
00724F-AC-5	ADOBE SYSTEMS INC SENIOR UNSECURED			1	1.E FE	5,253,642	105.7860	5,267,085	4,979,000	5,253,642					3.250	1.417	FA	67,424		12/30/2021	02/01/2025
00206R-HD-7	AT&T INC				2.B FE	32,690,758	157.7070	63,082,840	40,000,000	32,693,461		952			7.120	8.714	JJ	1,313,244	2,848,000	12/13/2000	07/15/2097
007589-AA-2	ADVOCATE HEALTH CORP SENIOR UNSECURED			1	1.C FE	1,781,259	111.7640	1,785,989	1,598,000	1,781,259					3.829	1.974	FA	23,115		12/30/2021	08/15/2028
049560-AK-1	ATMOS ENERGY CORPORATION			1	1.E FE	2,214,845	132.5750	2,945,808	2,222,000	2,216,192		163			5.500	5.521	JD	5,432	122,210	06/07/2011	06/15/2041
007944-AC-5	ADVENT HEALTH SYSTEM SENIOR UNSECURED			1	1.F FE	1,944,406	102.4490	1,944,482	1,898,000	1,944,406					3.378	1.264	MS	21,371		12/30/2021	03/01/2023
05323*-AA-7	AUTOMATION SMC HOLDINGS INC				5.C	34,999	100.0000	34,999	34,999	34,999		3,561			15.000	15.000	MJSD	1,307	3,561	05/01/2019	04/10/2022
00817Y-AF-5	AETNA INC SENIOR UNSECURED			1	2.B FE	541,505	141.9560	543,691	383,000	541,505					6.625	3.061	JD	1,128		12/30/2021	06/15/2036
05324#-AA-2	AUTOMATION SMC HOLDINGS INC			5	5.C	8,235,288	100.0000	8,357,283	8,357,283	8,352,005		17,906			14.000	14.265	MJSD	285,863	791,780	01/10/2017	07/10/2022
00817Y-AG-3	AETNA INC SENIOR UNSECURED			1	2.B FE	347,069	144.8340	349,050	241,000	347,069					6.750	3.205	JD	723		12/30/2021	12/15/2037
BHM28F-T6-8	AUTOMATION SOLUTIONS INC			2	5.B GI	116,341	100.0000	120,704	120,704	120,704					15.000	15.000	MJSD	4,413	11,194	02/03/2021	04/10/2023
008513-AC-7	AGREE LP SENIOR UNSECURED			1	2.B FE	2,687,709	98.2110	2,698,838	2,748,000	2,687,720		11			2.600	2.825	JD	3,175		12/30/2021	06/15/2033
05401A-AR-2	AVOLON HOLDINGS FUNDING LTD		D	2	2.C FE	963,206	97.1410	1,021,924	1,052,000	985,325		22,119			2.528	4.073	MN	3,177	6,649	08/18/2021	11/18/2027
00914A-AK-8	AIR LEASE CORP SENIOR UNSECURED			1	2.B FE	7,283,573	102.1440	7,323,725	7,170,000	7,283,573					3.125	2.922	JD	18,672		12/30/2021	12/01/2030
05523U-AL-4	BAE SYSTEMS HOLDINGS INC				2.B FE	2,832,146	122.0080	3,416,210	2,800,000	2,829,230		(792)			4.750	4.672	AO	31,033	133,000	01/09/2017	10/07/2044
010392-FB-9	ALABAMA POWER CO SENIOR UNSECURED			1	1.G FE	766,735	139.1750	769,638	553,000	766,735					6.000	3.083	MS	11,060		12/30/2021	03/01/2039
05969B-AD-5	BANCO SANTANDER MEXICO SA INSTITUC		D	1	2.A FE	902,925	109.1260	982,134	900,000	902,010		(546)			5.375	5.300	AO	9,944	48,375	04/15/2020	04/17/2025
010392-FG-8	ALABAMA POWER CO SENIOR UNSECURED			1	1.G FE	300,672	111.8310	303,062	271,000	300,672					4.100	3.346	JJ	5,123		12/30/2021	01/15/2042
06051G-JT-7	BANK OF AMERICA CORP			1,5	1.F FE	10,299,700	101.4830	10,148,260	10,000,000	10,286,021		(13,679)			2.687	2.343	AO	51,501	134,350	06/29/2021	04/22/2032
010392-FL-7	ALABAMA POWER CO SENIOR UNSECURED			1	1.E FE	513,238	117.2770	519,537	443,000	513,238					4.150	3.163	FA	6,945		12/30/2021	08/15/2044
06659#-AC-1	BANNER SEVENTEEN LLC				2.B PL	12,500,000	103.7060	12,963,213	12,500,000	12,500,000					3.690	3.690	JAJO	102,500	461,250	07/11/2013	07/11/2023
01400E-AD-5	ALCON FINANCE CORP SENIOR UNSECURED			1	2.B FE	5,236,764	101.0170	5,252,884	5,200,000	5,236,764					2.600	2.506	MN	12,769		12/30/2021	05/27/2030
06659#-AE-7	BANNER SEVENTEEN LLC				2.B PL	8,000,000	102.9080	8,232,600	8,000,000	8,000,000					3.160	3.160	JAJO	56,178	252,800	04/22/2015	07/11/2023
015271-AG-4	ALEXANDRIA REAL ESTATE E SENIOR UNSECURED			1	2.A FE	2,882,821	115.0410	2,889,830	2,512,000	2,882,821					4.500	2.362	JJ	47,414		12/30/2021	07/30/2029
070101-E@-5	BASIN ELECTRIC POWER COOPERATIVE I				1.F	5,351,200	108.6910	5,816,262	5,351,200	5,351,200					4.000	4.001	AO	53,512	214,048	10/31/2011	10/01/2031
015271-AH-2	ALEXANDRIA REAL ESTATE E SENIOR UNSECURED			1	2.A FE	876,735	109.5600	877,576	801,000	876,735					4.300	1.861	JJ	15,882		12/30/2021	01/15/2026
07387#-AA-2	BEAR SWAMP FINANCE LP				2.C PL	10,524,416	107.2640	11,288,930	10,524,416	10,524,416		11,751			4.890	4.890	MJSD	120,752	395,794	10/08/2015	10/08/2025
015271-AL-3	ALEXANDRIA REAL ESTATE E SENIOR UNSECURED			1	2.A FE	265,168	106.1390	265,348	250,000	265,168					3.450	1.574	AO	1,461		12/30/2021	04/30/2025
075887-BG-3	BECTON DICKINSON AND COMPANY			1	2.C FE	1,239,000	125.9080	1,560,005	1,239,000	1,239,000					4.685	4.685	JD	2,580	58,047	12/04/2014	12/15/2044
015271-AN-9	ALEXANDRIA REAL ESTATE E SENIOR UNSECURED			1	2.A FE	9,476,778	117.1050	9,503,071	8,115,000	9,476,778					4.700	2.497	JJ	190,703		12/30/2021	07/01/2030
075887-BX-6	BECTON DICKINSON AND COMPANY			1	2.C FE	10,928,610	126.0830	13,869,141	11,000,000	10,932,952		1,345			4.669	4.710	JD	35,666	513,590	08/01/2018	06/06/2047
015271-AS-8	ALEXANDRIA REAL ESTATE E SENIOR UNSECURED			1	2.A FE	492,520	116.9390	498,160	426,000	492,520					4.000	3.157	FA	7,100		12/30/2021	02/01/2050
59562V-BD-8	BERKSHIRE HATHAWAY ENERGY CO			1	1.G FE	4,622,714	128.8570	5,991,837	4,650,000	4,626,414		570			5.150	5.189	MN	30,600	239,475	11/05/2013	11/15/2043
015271-AV-1	ALEXANDRIA REAL ESTATE E SENIOR UNSECURED			1	2.A FE	2,276,193	94.0930	2,289,283	2,433,000	2,276,228		35			1.875	2.546	FA	19,008		12/30/2021	02/01/2033
084664-BL-4	BERKSHIRE HATHAWAY FINANCE CORP				1.C FE	3,346,424	140.4860	4,758,261	3,387,000	3,355,127		978			5.750	5.835	JJ	89,803	194,753	01/06/2010	01/15/2040
015271-AX-7	ALEXANDRIA REAL ESTATE E SENIOR UNSECURED			1	2.A FE	100,855	99.1580	102,133	103,000	100,855					3.000	3.109	MN	369		12/30/2021	05/18/2051
12614Q-AK-1	BEST FOODS INC				1.E FE	15,958,937	142.9350	31,045,482	21,720,000	15,976,485		1,398			5.600	7.621	AO	256,779	1,216,320	07/16/2003	10/15/2097
017175-AE-0	ALLEGHANY CORP SENIOR UNSECURED			1	2.A FE	248,865	108.5170	249,589	230,000	248,865					3.625	2.532	MN	1,065		12/30/2021	05/15/2030
553358-AA-6	BGO DIVERSIFIED US PROPERTY FUND O				2.B	1,000,000	103.1720	1,031,718	1,000,000	1,000,000					3.430	3.430	JD	191	34,300	08/09/2016	06/29/2023
017475-AC-8	ALLEGIANCE CORP SENIOR UNSECURED				2.B FE	649,503	122.1930	650,067	532,000	649,503					7.000	2.126	AO	7,862		12/30/2021	10/15/2026
553358-AB-4	BGO DIVERSIFIED US PROPERTY FUND O				2.B	1,000,000	106.3540	1,063,535	1,000,000	1,000,000					3.660	3.660	JD	203	36,600	06/29/2016	06/29/2026
01748N-AE-4	ALLEGION US HOLDING CO SENIOR UNSECURED			1	2.B FE	611,228	106.1020	612,209	577,000	611,228					3.550	2.438	AO	5,121		12/30/2021	10/01/2027
05606#-AA-1	BIF III HOLTWOOD LLC			1	2.C PL	9,000,000	108.0510	9,724,572	9,000,000	9,000,000					4.504	4.504	MJSD	1,126	405,360	02/15/2018	02/15/2033
01959L-AA-0	ALLINA HEALTH SYSTEM SENIOR UNSECURED			1	1.D FE	345,673	129.9470	358,654	276,000	345,673					4.805	3.191	MN	1,695		12/30/2021	11/15/2045
097023-CW-3	BOEING CO			2	2.C FE	32,753,564	135.4130	43,602,825	32,200,000	32,745,937		(7,627)			5.805	5.676	MN	311,535	1,869,210	03/26/2021	05/01/2050
01959L-AB-8	ALLINA HEALTH SYSTEM SENIOR UNSECURED			1	1.D FE	484,969	124.3050	491,005	395,000	484,969					4.430	3.121	AO	3,694		12/30/2021	04/15/2047
097023-AK-1	BOEING COMPANY				2.C FE	3,016,967	157.0600	3,651,633	2,325,000	2,870,498		(12,553)			7.875	5.922	AO	38,653	183,094	06/05/2003	04/15/2043
01959L-AC-6	ALLINA HEALTH SYSTEM SENIOR UNSECURED			1	1.D FE	382,170	117.5450	386,723	329,000	382,170					3.887	2.981	AO	2,700		12/30/2021	04/15/2049
10240*-AA-7	BOWIE ACQUISITIONS LLC			1	2.C PL	20,029,704	104.6980	20,970,659	20,029,704	20,029,704					3.920	3.920	JD	2,181	1,176,739	12/16/2019	09/30/2038
020002-AJ-0	ALLSTATE CORP SENIOR UNSECURED				1.G FE	1,301,202	142.6710	1,312,573	920,000	1,301,202					6.900	3.543	MN	8,111		12/30/2021	05/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
102590-A#-3	BOWLES FLUIDICS CORPORATION			5	5.A	1,493,001	100.0000	1,518,715	1,518,715	1,518,839		152,314			12.000	11.991	MJSD	45,954	90,544	06/30/2015	12/31/2022
020002-AP-6	ALLSTATE CORP SENIOR UNSECURED			1	1.G FE	342,405	130.6340	343,567	263,000	342,405					6.125	2.891	JD	716		12/30/2021	12/15/2032
102590-A@-5	BOWLES FLUIDICS CORPORATION			5	5.A	1,696,862	100.0000	1,725,930	1,725,930	1,726,397		169,682			12.000	11.971	MJSD	52,224	42,148	12/19/2014	12/18/2022
020002-AQ-4	ALLSTATE CORP SENIOR UNSECURED			1	1.G FE	297,599	125.9330	298,461	237,000	297,599					5.350	2.729	JD	1,057		12/30/2021	06/01/2033
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC COOPER				5.B FE	6,387,500	86.1530	5,503,046	6,387,500	6,387,500					6.540	6.540	JD	214,528	213,367	11/04/2009	06/30/2024
020002-AS-0	ALLSTATE CORP SENIOR UNSECURED			1	1.G FE	1,070,674	131.1030	1,075,045	820,000	1,070,674					5.550	2.792	MN	6,574		12/30/2021	05/09/2035
110122-DJ-4	BRISTOL-MYERS SQUIBB CO			1	1.F FE	3,997,523	132.8410	5,038,652	3,793,000	3,990,784		(4,703)			5.000	4.630	FA	71,646	189,650	01/10/2017	08/15/2045
020002-BC-4	ALLSTATE CORP SENIOR UNSECURED			1	1.G FE	612,565	120.4290	619,005	514,000	612,565					4.200	3.092	JD	959		12/30/2021	12/15/2046
110122-DK-1	BRISTOL-MYERS SQUIBB CO			1	1.F FE	1,030,762	123.1750	1,330,289	1,080,000	1,032,112		942			4.350	4.646	MN	6,003	46,980	04/02/2018	11/15/2047
020002-BG-5	ALLSTATE CORP SENIOR UNSECURED			1	1.G FE	310,272	117.1040	313,839	268,000	310,272					3.850	3.005	FA	4,041		12/30/2021	08/10/2049
110122-DL-9	BRISTOL-MYERS SQUIBB CO			1	1.F FE	20,077,701	127.7100	25,981,241	20,344,000	20,084,891		5,018			4.550	4.635	FA	336,834	925,652	04/02/2018	02/20/2048
02079K-AG-2	ALPHABET INC SENIOR UNSECURED			1	1.C FE	4,085,774	89.5670	4,163,970	4,649,000	4,085,797		24			2.250	2.762	FA	39,517		12/30/2021	08/15/2060
11135F-AS-0	BROADCOM INC			2	2.C FE	12,109,969	112.3780	13,625,784	12,125,000	12,111,299		970			4.300	4.313	MN	66,620	521,375	05/05/2020	11/15/2032
02209S-AM-5	ALTRIA GROUP INC SENIOR UNSECURED				2.B FE	153,059	101.8010	154,738	152,000	153,059					4.250	4.199	FA	2,548		12/30/2021	08/09/2042
11135F-BL-4	BROADCOM INC			1	2.C FE	1,521,581	104.6670	1,831,671	1,750,000	1,531,238		9,657			3.469	4.830	AO	12,816	32,883	03/31/2021	04/15/2034
02209S-AQ-6	ALTRIA GROUP INC SENIOR UNSECURED				2.B FE	69,890	103.9240	70,668	68,000	69,890					4.500	4.299	MN	502		12/30/2021	05/02/2043
11283#-AB-7	BROOKFIELD POWER NEW YORK FINANCE				2.B PL	5,000,000	111.2240	5,561,215	5,000,000	5,000,000					5.910	5.910	JD	12,313	295,500	12/16/2005	12/16/2025
02209S-AR-4	ALTRIA GROUP INC SENIOR UNSECURED				2.B FE	23,066,986	115.7340	23,266,006	20,103,000	23,066,986					5.375	4.331	JJ	453,225		12/30/2021	01/31/2044
11283#-AC-5	BROOKFIELD POWER NEW YORK FINANCE				2.B PL	15,000,000	118.5690	17,785,365	15,000,000	15,000,000					5.960	5.960	JD	37,250	894,000	12/16/2005	12/16/2030
02209S-AU-7	ALTRIA GROUP INC SENIOR UNSECURED			1	2.B FE	438,528	103.3180	439,102	425,000	438,528					2.625	1.915	MS	3,254		12/30/2021	09/16/2026
11283#-AF-8	BROOKFIELD POWER NEW YORK FINANCE			1	2.B PL	13,000,000	106.5740	13,854,672	13,000,000	13,000,000					4.290	4.290	JD	23,238	557,700	12/19/2017	12/16/2030
02209S-AV-5	ALTRIA GROUP INC SENIOR UNSECURED			1	2.B FE	249,517	97.0360	252,294	260,000	249,518		1			3.875	4.137	MS	2,939		12/30/2021	09/16/2046
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC				2.B PL	5,000,000	107.3020	5,365,080	5,000,000	5,000,000					4.398	4.398	MJSD	611	219,900	07/10/2017	07/10/2032
023135-AP-1	AMAZON.COM INC SENIOR UNSECURED			1	1.E FE	2,872,442	127.8850	2,883,807	2,255,000	2,872,442					4.800	2.334	JD	7,817		12/30/2021	12/05/2034
12189L-AS-0	BURLINGTON NORTHERN SANTA FE LLC			1	1.G FE	1,709,490	130.6410	1,959,608	1,500,000	1,682,497		(5,152)			4.900	4.053	AO	18,375	73,500	03/28/2016	04/01/2044
023135-AQ-9	AMAZON.COM INC SENIOR UNSECURED			1	1.E FE	1,068,744	136.8930	1,081,455	790,000	1,068,744					4.950	2.845	JD	2,824		12/30/2021	12/05/2044
12189L-AX-9	BURLINGTON NORTHERN SANTA FE LLC			1	1.G FE	4,630,284	128.0510	5,954,390	4,650,000	4,632,509		395			4.700	4.727	MS	72,850	218,550	08/14/2015	09/01/2045
023135-BC-9	AMAZON.COM INC SENIOR UNSECURED			1	1.E FE	2,390,004	108.0730	2,388,413	2,210,000	2,390,004					3.150	1.633	FA	24,945		12/30/2021	08/22/2027
127097-E@-8	CABOT OIL & GAS CORPORATION				2.B	7,500,000	104.2980	7,822,328	7,500,000	7,500,000					3.670	3.670	MS	78,752	275,250	09/18/2014	09/18/2024
023135-BF-2	AMAZON.COM INC SENIOR UNSECURED			1	1.E FE	71,004	117.6850	71,788	61,000	71,004					3.875	2.593	FA	847		12/30/2021	08/22/2037
133434-AB-6	CAMERON LNG LLC			2	1.G FE	4,460,000	104.3800	4,655,348	4,460,000	4,460,000					3.302	3.302	JJ	67,907	147,269	12/05/2019	01/15/2035
023135-BJ-4	AMAZON.COM INC SENIOR UNSECURED			1	1.E FE	58,421	121.6600	59,613	49,000	58,421					4.050	2.973	FA	711		12/30/2021	08/22/2047
133434-AC-4	CAMERON LNG LLC			2	1.G FE	4,460,000	103.1270	4,599,482	4,460,000	4,460,000					3.402	3.402	JJ	69,964	151,729	12/05/2019	01/15/2038
023135-BM-7	AMAZON.COM INC SENIOR UNSECURED			1	1.E FE	5,973,560	128.5720	6,051,884	4,707,000	5,973,560					4.250	3.013	FA	71,684		12/30/2021	08/22/2057
133434-AD-2	CAMERON LNG LLC			2	1.G FE	5,047,616	107.7050	5,417,556	5,030,000	5,046,201		(704)			3.701	3.675	JJ	85,841	186,160	12/06/2019	01/15/2039
023135-BN-5	AMAZON.COM INC SENIOR UNSECURED			1	1.E FE	1,124,647	113.8350	1,123,551	987,000	1,124,647					5.200	1.526	JD	3,992		12/30/2021	12/03/2025
136385-AL-5	CANADIAN NATURAL RESOURCES LIMITED		A		2.C FE	10,047,225	131.5710	9,867,848	7,500,000	10,028,532		(18,693)			6.250	3.505	MS	138,021		11/01/2021	03/15/2038
023135-CB-0	AMAZON.COM INC SENIOR UNSECURED			1	1.D FE	97,311	107.2220	98,644	92,000	97,311					3.100	2.810	MN	388		12/30/2021	05/12/2051
13645R-AQ-7	CANADIAN PACIFIC RAILWAY CO		A		2.B FE	1,600,545	136.0470	2,040,705	1,500,000	1,582,485		(2,269)			5.750	5.301	JJ	39,771	86,250	01/17/2012	01/15/2042
023135-CC-8	AMAZON.COM INC SENIOR UNSECURED			1	1.D FE	132,095	108.1970	133,082	123,000	132,095					3.250	2.932	MN	544		12/30/2021	05/12/2061
141781-AF-1	CARGILL INC				1.F FE	1,677,215	141.2310	2,419,294	1,713,000	1,687,379		925			7.250	7.417	MN	20,699	124,193	01/04/2001	11/01/2036
023551-AJ-3	HESS CORP SENIOR UNSECURED			1	3.A FE	2,540,838	133.2800	2,548,314	1,912,000	2,540,838					7.300	3.286	FA	52,729		12/30/2021	08/15/2031
G1418#-AP-8	CARIBBEAN UTILITIES COMPANY LTD		D	2	2.A	10,000,000	107.1940	10,719,400	10,000,000	10,000,000					3.540	3.540	MN	30,483	354,000	05/30/2013	05/30/2033
023551-AM-6	HESS CORP SENIOR UNSECURED			1	3.A FE	518,607	133.7650	520,346	389,000	518,607					7.125	3.504	MS	8,161		12/30/2021	03/15/2033
G1418#-AQ-6	CARIBBEAN UTILITIES COMPANY LTD		D		2.A	1,000,000	106.9950	1,069,949	1,000,000	1,000,000					3.650	3.650	MN	3,650	36,500	11/25/2014	11/25/2029
02401L-AA-2	AMERICAN ASSETS TRUST LP SENIOR UNSECURED			1	2.C FE	309,654	102.1870	310,648	304,000	309,654					3.375	3.138	FA	4,275		12/30/2021	02/01/2031
G1418#-AT-0	CARIBBEAN UTILITIES COMPANY LTD		D		2.A	3,000,000	109.2200	3,276,603	3,000,000	3,000,000					3.900	3.790	MN	11,700	117,000	03/27/2017	11/25/2031
024836-AB-4	AMERICAN CAMPUS CMNTYS SENIOR UNSECURED			1	2.B FE	1,230,163	106.8190	1,230,555	1,152,000	1,230,163					4.125	1.358	JJ	23,760		12/30/2021	07/01/2024
14313*-AA-1	CARMAX AUTO SUPERSTORES INC				2.B	2,000,000	103.3570	2,067,132	2,000,000	2,000,000					3.860	3.860	AO	13,724	77,200	06/22/2016	04/27/2023
024836-AE-8	AMERICAN CAMPUS CMNTYS SENIOR UNSECURED			1	2.B FE	322,151	105.4090	322,552	306,000	322,151					3.300	2.076	JJ	4,656		12/30/2021	07/15/2026
14313*-AB-9	CARMAX AUTO SUPERSTORES INC				2.B	4,000,000	108.3440	4,333,748	4,000,000	4,000,000					4.170	4.170	AO	29,653	166,800	06/22/2016	04/27/2026
025816-AZ-2	AMERICAN EXPRESS CO SENIOR UNSECURED				1.G FE	804,928	159.4610	811,657	509,000	804,928					8.150	3.442	MS	11,754		12/30/2021	03/19/2038
15135U-AX-7	CENOVUS ENERGY INC		A	2	2.C FE	17,749,602	100.2440	17,843,343	17,800,000	17,749,962		360			3.750	3.765	FA	200,250		10/28/2021	02/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
025816-BF-5	AMERICAN EXPRESS CO SENIOR UNSECURED				1.G FE	231,788	119.0480	234,525	197,000	231,788					4.050	2.916	JD	621		12/30/2021	12/03/2042
15135B-AT-8	CENTENE CORPORATION			1	3.A FE	13,477,663	107.8460	13,903,506	12,892,000	13,340,912		(83,925)			4.625	3.824	JD	26,500	596,255	05/08/2020	12/15/2029
025816-CN-7	AMERICAN EXPRESS CO SENIOR UNSECURED			2	1.G FE	872,335	107.2810	874,340	815,000	872,335					3.300	1.908	MN	4,333		12/30/2021	05/03/2027
161175-BL-7	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	8,990,300	119.3610	11,936,050	10,000,000	9,036,012		15,622			5.375	6.129	MN	89,583	537,500	11/16/2018	05/01/2047
025932-AK-0	AMERICAN FINANCIAL GROUP SENIOR UNSECURED			1	2.A FE	1,682,433	107.0180	1,684,463	1,574,000	1,682,433					3.500	1.935	FA	20,812		12/30/2021	08/15/2026
12542R-J*-2	CHS INC				2.C	6,500,000	103.5490	6,730,692	6,500,000	6,500,000					4.390	4.390	JJ	123,652	285,350	01/25/2016	01/25/2023
02665W-BH-3	AMERICAN HONDA FINANCE SENIOR UNSECURED			1	1.G FE	505,680	103.3930	505,592	489,000	505,680					2.300	1.543	MS	3,499		12/30/2021	09/09/2026
172967-AR-2	CITIGROUP INC				2.A FE	9,904,331	124.9720	10,119,007	8,097,000	9,221,073		(161,480)			6.625	4.013	JJ	247,352	536,426	06/12/2017	01/15/2028
02666T-AA-5	AMERICAN HOMES 4 RENT SENIOR UNSECURED			1	2.C FE	1,641,460	110.8600	1,646,271	1,485,000	1,641,460					4.250	2.390	FA	23,843		12/30/2021	02/15/2028
172967-BL-4	CITIGROUP INC				2.B FE	6,103,342	132.6600	7,353,316	5,543,000	5,874,778		(22,468)			6.625	5.851	JD	16,321	367,224	05/08/2007	06/15/2032
026874-AZ-0	AMERICAN INTL GROUP SENIOR UNSECURED			1	2.B FE	371,381	138.9860	376,652	271,000	371,381					6.250	3.042	MN	2,823		12/30/2021	05/01/2036
D6574*-AB-5	CLAAS KGAA MBH		D		2.C	3,000,000	101.9560	3,058,671	3,000,000	3,000,000					3.980	3.980	FA	45,107	119,400	08/15/2012	08/15/2022
026874-DA-2	AMERICAN INTL GROUP SENIOR UNSECURED			1	2.B FE	603,592	123.5170	612,644	496,000	603,592					4.500	3.149	JJ	10,230		12/30/2021	07/16/2044
185508-B@-6	CLECO POWER LLC				2.A	7,000,000	106.6130	7,462,882	7,000,000	7,000,000					3.570	3.570	JD	10,413	249,900	12/20/2016	12/16/2028
026874-DC-8	AMERICAN INTL GROUP SENIOR UNSECURED			1	2.B FE	363,835	110.7130	365,353	330,000	363,835					3.875	2.924	JJ	5,896		12/30/2021	01/15/2035
20030N-DR-9	COMCAST CORPORATION			2	1.G FE	1,519,117	96.7990	2,463,522	2,545,000	1,523,907		4,789			2.887	5.700	MN	12,246	14,695	08/19/2021	11/01/2051
026874-DE-4	AMERICAN INTL GROUP SENIOR UNSECURED			1	2.B FE	274,749	119.4320	275,888	231,000	274,749					4.700	2.988	JJ	5,157		12/30/2021	07/10/2035
20030N-DT-5	COMCAST CORPORATION			2	1.G FE	17,287,485	95.2530	22,670,285	23,800,000	17,315,778		28,293			2.937	4.491	MN	116,501	139,801	08/19/2021	11/01/2056
026874-DF-1	AMERICAN INTL GROUP SENIOR UNSECURED			1	2.B FE	279,989	128.5290	287,905	224,000	279,989					4.800	3.269	JJ	5,107		12/30/2021	07/10/2045
20030N-DV-0	COMCAST CORPORATION			1	1.G FE	22,530,748	94.9030	29,564,027	31,152,000	22,719,935		25,569			2.987	4.408	MN	155,085	186,102	08/19/2021	11/01/2063
026874-DH-7	AMERICAN INTL GROUP SENIOR UNSECURED			1	2.B FE	2,968,102	108.4340	2,968,923	2,738,000	2,968,102					3.900	1.836	AO	26,696		12/30/2021	04/01/2026
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA		D		2.A FE	15,000,000	116.6340	17,495,055	15,000,000	15,000,000					4.316	4.316	JJ	307,515	647,400	01/03/2018	01/10/2048
026874-DK-0	AMERICAN INTL GROUP SENIOR UNSECURED			1	2.B FE	1,968,403	111.6360	1,972,608	1,767,000	1,968,403					4.200	2.236	AO	18,554		12/30/2021	04/01/2028
202795-HL-7	COMMONWEALTH EDISON				1.F FE	2,039,640	137.0640	2,741,270	2,000,000	2,026,836		(1,194)			5.900	5.760	MS	34,744	118,000	03/17/2006	03/15/2036
026874-DL-8	AMERICAN INTL GROUP SENIOR UNSECURED			1	2.B FE	263,037	127.7920	265,807	208,000	263,037					4.750	3.245	AO	2,470		12/30/2021	04/01/2048
207597-DX-0	CONNECTICUT LIGHT AND POWER CO				1.E FE	5,525,986	131.0730	7,313,873	5,580,000	5,541,745		1,538			5.750	5.819	MS	106,950	320,850	03/20/2007	03/01/2037
026874-DR-5	AMERICAN INTL GROUP SENIOR UNSECURED			1	2.B FE	3,738,220	108.2440	3,751,737	3,466,000	3,738,220					3.400	2.374	JD	327	58,922	12/30/2021	06/30/2030
209111-EU-3	CONSOLIDATED EDISON CO OF NEW YORK				2.A FE	3,476,783	144.5120	5,039,126	3,487,000	3,479,185		258			6.750	6.773	AO	58,843	235,373	04/01/2008	04/01/2038
03027X-AB-6	AMERICAN TOWER CORP SENIOR UNSECURED			1	2.C FE	16,349,927	102.6930	16,347,699	15,919,000	16,349,927					3.500	0.981	JJ	233,700		12/30/2021	01/31/2023
Q2107#-AN-6	CONTACT ENERGY LIMITED		D		2.B	8,000,000	104.3570	8,348,584	8,000,000	8,000,000					3.630	3.630	JD	9,680	290,400	09/16/2015	12/19/2023
03027X-AD-2	AMERICAN TOWER CORP SENIOR UNSECURED			1	2.C FE	5,602,454	107.6250	5,601,881	5,205,000	5,602,454					5.000	1.342	FA	98,317		12/30/2021	02/15/2024
212015-AT-8	CONTINENTAL RESOURCES INC			1	2.C FE	16,510,026	117.7620	16,247,623	13,797,000	16,450,470		(59,556)			5.750	3.162	JJ	365,812		11/04/2021	01/15/2031
03027X-AG-5	AMERICAN TOWER CORP SENIOR UNSECURED			1	2.A FE	5,149,958	107.0500	5,152,317	4,813,000	5,149,958					4.000	1.876	JD	16,043		12/30/2021	06/01/2025
21240B-AD-3	CONTROLADORA MABE SA DE CV		D	1	2.B FE	849,600	113.7500	910,000	800,000	838,732		(4,714)			5.600	4.759	AO	8,462	44,800	08/12/2019	10/23/2028
03027X-AJ-9	AMERICAN TOWER CORP SENIOR UNSECURED			1	2.C FE	2,330,077	109.1790	2,332,063	2,136,000	2,330,077					4.400	2.089	FA	35,505		12/30/2021	02/15/2026
21871@-AC-4	CORESITE LP			1	2.B PL	3,500,000	107.5550	3,764,415	3,500,000	3,500,000					4.110	4.110	FA	54,343	143,850	04/17/2019	04/17/2026
03027X-AK-6	AMERICAN TOWER CORP SENIOR UNSECURED			1	2.C FE	649,081	106.3080	650,605	612,000	649,081					3.375	2.041	AO	4,361		12/30/2021	10/15/2026
21871@-AE-0	CORESITE LP			1	2.B PL	12,000,000	106.3340	12,760,032	12,000,000	12,000,000					3.750	3.750	JD	17,500	695,417	07/14/2020	05/06/2027
03027X-AP-5	AMERICAN TOWER CORP SENIOR UNSECURED			1	2.C FE	933,564	106.8830	935,226	875,000	933,564					3.550	2.258	JJ	14,323		12/30/2021	07/15/2027
91803*-AP-3	CORIX REGULATED UTILITIES US INC				2.B	11,250,000	119.1530	13,404,724	11,250,000	11,250,000					6.580	6.580	JJ	333,113	740,250	07/19/2006	07/21/2036
03027X-AU-4	AMERICAN TOWER CORP SENIOR UNSECURED			1	2.C FE	475,613	109.1210	476,859	437,000	475,613					3.950	2.597	MS	5,083		12/30/2021	03/15/2029
224040-AG-3	COX COMMUNICATIONS INC				2.B FE	1,931,568	121.9130	2,221,248	1,822,000	1,866,378		(5,842)			6.950	6.456	JJ	58,390	126,629	09/16/2003	01/15/2028
03027X-AW-0	AMERICAN TOWER CORP SENIOR UNSECURED			1	2.C FE	1,778,999	108.8880	1,783,585	1,638,000	1,778,999					3.800	2.550	FA	23,514		12/30/2021	08/15/2029
22541L-AE-3	CREDIT SUISSE (USA) INC				1.F FE	14,516,205	142.1050	20,681,991	14,554,000	14,530,707		1,372			7.125	7.146	JJ	478,160	1,036,973	11/15/2002	07/15/2032
03027X-AY-6	AMERICAN TOWER CORP SENIOR UNSECURED			1	2.C FE	2,511,539	106.9570	2,540,229	2,375,000	2,511,539					3.700	3.379	AO	18,551		12/30/2021	10/15/2049
22576C-D@-7	CRESCENT POINT ENERGY CORP		A		3.B	5,000,000	100.7620	5,038,110	5,000,000	5,000,000					4.000	4.000	MN	21,667	200,000	04/28/2015	05/22/2022
03027X-BA-7	AMERICAN TOWER CORP SENIOR UNSECURED			1	2.C FE	1,789,708	102.5810	1,795,168	1,750,000	1,789,708					2.900	2.586	JJ	23,401		12/30/2021	01/15/2030
126408-HN-6	CSX CORP			2	2.A FE	3,231,015	128.6660	3,998,936	3,108,000	3,224,673		(2,273)			4.750	4.505	MN	18,864	147,630	01/31/2019	11/15/2048
03027X-BD-1	AMERICAN TOWER CORP SENIOR UNSECURED			1	2.C FE	3,161,244	97.5270	3,199,861	3,281,000	3,161,249		5			3.100	3.299	JD	4,521		12/30/2021	06/15/2050
126410-LL-1	CSX TRANSPORTATION INC				1.G FE	2,127,993	162.4560	3,411,572	2,100,000	2,083,580		287			7.875	7.766	MN	21,131	165,375	08/30/2004	05/15/2043
03027X-BK-5	AMERICAN TOWER CORP SENIOR UNSECURED			1	2.C FE	1,137,652	95.0930	1,157,282	1,217,000	1,137,657		5			2.950	3.301	JJ	16,555		12/30/2021	01/15/2051
23157#-AF-6	CURTISS-WRIGHT CORPORATION				2.C	906,408	103.0020	927,018	900,000	901,183		(989)			3.700	3.582	FA	11,563	33,300	04/05/2016	02/26/2023
030360-AA-9	AMERICAN UNIVERSITY SENIOR UNSECURED			1	1.E FE	477,448	123.3030	487,047	395,000	477,448					4.321	3.060	AO	4,267		12/30/2021	04/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126650-CY-4	CVS HEALTH CORP			2	2.B FE	5,475,420	121.7250	6,938,314	5,700,000	5,498,793		7,812			4.780	5.102	MS	72,656	272,460	11/01/2018	03/25/2038
030360-AC-5	AMERICAN UNIVERSITY SENIOR UNSECURED			1	1.E FE	228,516	117.2460	230,975	197,000	228,516					3.855	2.962	AO	1,899		12/30/2021	10/01/2047
126650-CZ-1	CVS HEALTH CORP			2	2.B FE	18,227,580	130.7440	18,304,118	14,000,000	18,203,044		(24,536)			5.050	3.308	MS	188,533		10/04/2021	03/25/2048
03040W-AJ-4	AMERICAN WATER CAPITAL C SENIOR UNSECURED			1	2.A FE	122,118	119.1040	122,677	103,000	122,118					4.300	3.089	JD	369		12/30/2021	12/01/2042
23636A-AR-2	DANSKE BANK A/S		D		2.A FE	2,235,714	111.4070	2,606,914	2,340,000	2,265,081		9,643			4.375	4.961	JD	5,403	102,375	10/12/2018	06/12/2028
03040W-AK-1	AMERICAN WATER CAPITAL C SENIOR UNSECURED			1	2.A FE	3,090,033	105.3070	3,088,654	2,933,000	3,090,033					3.850	1.337	MS	37,640		12/30/2021	03/01/2024
Q3079#-AB-4	DBCT FINANCE PTY LTD		D		2.C	5,000,000	104.8040	5,240,215	5,000,000	5,000,000					5.570	5.570	MS	82,003	278,500	03/15/2011	03/15/2023
03040W-AR-6	AMERICAN WATER CAPITAL C SENIOR UNSECURED			1	2.A FE	188,171	111.9010	190,232	170,000	188,171					3.750	3.140	MS	2,125		12/30/2021	09/01/2047
24703T-AK-2	DELL INTERNATIONAL LLC/EMC CORP			2	2.B FE	79,939	166.2510	133,001	80,000	79,939					8.350	8.357	JJ	3,080	3,340	06/23/2021	07/15/2046
03040W-AT-2	AMERICAN WATER CAPITAL C SENIOR UNSECURED			1	2.A FE	246,784	119.7280	249,034	208,000	246,784					4.200	3.160	MS	2,912		12/30/2021	09/01/2048
24737B-AA-3	DELTA AIR LINES 2019-1 CLASS AA PA				2.A FE	1,022,000	103.3910	1,056,652	1,022,000	1,022,000					3.204	3.204	AO	6,003	32,745	03/06/2019	10/25/2025
03040W-AV-7	AMERICAN WATER CAPITAL C SENIOR UNSECURED			1	2.A FE	365,439	118.4440	369,545	312,000	365,439					4.150	3.206	JD	1,079		12/30/2021	06/01/2049
251526-CD-9	DEUTSCHE BANK AG (NEW YORK BRANCH)		D	2,5	2.B FE	1,452,513	105.2460	1,430,295	1,359,000	1,444,774		(7,739)			3.547	2.728	MS	13,792	48,204	02/04/2021	09/18/2031
03040W-AZ-8	AMERICAN WATER CAPITAL C SENIOR UNSECURED			1	2.A FE	101,968	104.2700	103,227	99,000	101,968					3.250	3.094	JD	268		12/30/2021	06/01/2051
251526-CK-3	DEUTSCHE BANK AG (NEW YORK BRANCH)		D	2,5	2.B FE	12,801,000	100.7640	12,898,761	12,801,000	12,801,000					3.035	3.035	MN	35,613	194,255	05/25/2021	05/28/2032
03115A-AA-1	AMFAM HOLDINGS INC SENIOR UNSECURED			1	2.B FE	165,047	102.2180	165,593	162,000	165,047					2.805	2.574	MS	1,388		12/30/2021	03/11/2031
25156P-AR-4	DEUTSCHE TELEKOM INTL FIN		D		2.B FE	4,709,196	124.5270	4,684,713	3,762,000	4,703,649		(5,548)			4.875	3.184	MS	58,585		10/28/2021	03/06/2042
03115A-AC-7	AMFAM HOLDINGS INC SENIOR UNSECURED			1	2.B FE	67,888	110.7810	68,684	62,000	67,888					3.833	3.322	MS	726		12/30/2021	03/11/2051
25179M-AU-7	DEVON ENERGY CORPORATION			1	2.C FE	4,646,815	120.8720	5,957,786	4,929,000	4,671,492		5,371			5.000	5.395	JD	10,953	246,450	11/16/2016	06/15/2045
031162-AW-0	AMGEN INC SENIOR UNSECURED			1	2.A FE	618,949	141.9710	620,413	437,000	618,949					6.375	2.986	JD	2,322		12/30/2021	06/01/2037
386088-AH-1	DIAGEO INVESTMENT CORP				1.G FE	3,874,101	153.3720	4,992,262	3,255,000	3,669,200		(19,855)			7.450	6.043	AO	51,194	242,498	09/29/2006	04/15/2035
031162-AY-6	AMGEN INC SENIOR UNSECURED			1	2.A FE	4,936,164	146.2810	4,947,223	3,382,000	4,936,164					6.900	3.262	JD	19,447		12/30/2021	06/01/2038
G2765*-AE-4	DIONYSUS AVIATION DAC		D	1	2.A PL	15,000,000	108.8740	16,331,130	15,000,000	15,000,000					4.750	4.750	AO	134,583	712,500	10/23/2018	10/23/2025
031162-BC-3	AMGEN INC SENIOR UNSECURED			1	2.A FE	1,174,268	134.4970	1,176,849	875,000	1,174,268					5.750	3.247	MS	14,814		12/30/2021	03/15/2040
25470D-BG-3	DISCOVERY COMMUNICATIONS LLC			2	2.C FE	2,653,733	125.2040	3,326,657	2,657,000	2,653,852		48			5.300	5.308	MN	17,994	140,821	05/16/2019	05/15/2049
031162-BE-9	AMGEN INC SENIOR UNSECURED				2.A FE	1,527,317	125.2560	1,530,628	1,222,000	1,527,317					4.950	3.229	AO	15,122		12/30/2021	10/01/2041
25470D-BL-2	DISCOVERY COMMUNICATIONS LLC			2	2.C FE	2,486,490	105.6470	3,240,193	3,067,000	2,489,925		3,435			4.000	5.187	MS	36,122	61,340	09/21/2020	09/15/2055
031162-BH-2	AMGEN INC SENIOR UNSECURED			1	2.A FE	5,319,950	134.8370	5,334,152	3,956,000	5,319,950					5.650	3.316	JD	9,934		12/30/2021	06/15/2042
837004-BV-1	DOMINION ENERGY SOUTH CAROLINA INC				1.F FE	1,383,854	135.8820	1,895,558	1,395,000	1,388,724		425			6.625	6.687	FA	38,508	92,419	01/24/2002	02/01/2032
031162-BK-5	AMGEN INC SENIOR UNSECURED			1	2.A FE	3,589,071	127.5160	3,626,555	2,844,000	3,589,071					5.150	3.336	MN	18,715		12/30/2021	11/15/2041
837004-CE-8	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE	2,425,606	134.8550	3,256,751	2,415,000	2,423,411		(258)			5.450	5.420	FA	54,841	131,618	01/25/2011	02/01/2041
031162-BP-4	AMGEN INC SENIOR UNSECURED			1	2.A FE	1,384,910	127.3790	1,388,431	1,090,000	1,384,910					5.375	3.557	MN	7,486		12/30/2021	05/15/2043
837004-CJ-7	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE	2,140,119	142.9700	2,865,113	2,004,000	2,137,470		(947)			5.100	4.736	JD	8,517	102,204	01/24/2019	06/01/2065
031162-BZ-2	AMGEN INC SENIOR UNSECURED			1	2.A FE	8,318,927	119.7080	8,308,932	6,941,000	8,318,927					4.400	3.187	MN	50,901		12/30/2021	05/01/2045
26442C-AE-4	DUKE ENERGY CAROLINAS LLC				1.F FE	2,292,229	138.5920	2,771,844	2,000,000	2,216,849		(8,408)			6.050	5.064	AO	25,544	121,000	06/28/2010	04/15/2038
031162-CD-0	AMGEN INC SENIOR UNSECURED			1	2.A FE	1,085,761	124.3940	1,088,448	875,000	1,085,761					4.563	3.206	JD	1,775		12/30/2021	06/15/2048
26442C-AH-7	DUKE ENERGY CAROLINAS LLC				1.F FE	2,465,477	131.6320	3,060,451	2,325,000	2,432,803		(3,624)			5.300	4.910	FA	46,552	123,225	07/06/2010	02/15/2040
031162-CF-5	AMGEN INC SENIOR UNSECURED			1	2.A FE	12,848,913	128.3830	12,993,643	10,121,000	12,848,913					4.663	3.237	JD	20,975		12/30/2021	06/15/2051
263901-AF-7	DUKE ENERGY INDIANA INC			1	1.F FE	233,965	125.1910	294,198	235,000	234,100		23			4.900	4.929	JJ	5,310	11,515	04/28/2015	07/15/2043
031162-CR-9	AMGEN INC SENIOR UNSECURED			1	2.A FE	2,947,498	102.8310	2,988,269	2,906,000	2,947,498					3.150	3.047	FA	33,056		12/30/2021	02/21/2040
266228-F#-7	DUQUESNE LIGHT HOLDINGS INC			1	1.F	4,000,000	97.9310	3,917,224	4,000,000	4,000,000					3.110	3.110	MN	19,351	124,400	05/05/2020	05/05/2050
031162-CS-7	AMGEN INC SENIOR UNSECURED			1	2.A FE	2,396,897	104.4160	2,405,745	2,304,000	2,396,897					3.375	3.158	FA	28,080		12/30/2021	02/21/2050
268789-AB-0	E.ON INTERNATIONAL FINANCE B.V.		D		2.B FE	2,456,654	141.5300	3,289,162	2,324,000	2,425,143		(3,496)			6.650	6.221	AO	26,187	154,546	06/18/2009	04/30/2038
035229-CG-6	ANHEUSER-BUSCH COS INC SENIOR UNSECURED			1	2.B FE	7,964,400	131.5360	7,986,866	6,072,000	7,964,400					6.800	2.863	JJ	190,391		12/30/2021	01/15/2031
278062-AE-4	EATON CORP				2.A FE	1,494,575	116.8960	1,830,588	1,566,000	1,499,879		1,893			4.150	4.463	MN	10,651	64,989	01/25/2019	11/02/2042
035229-CQ-4	ANHEUSER-BUSCH COS INC SENIOR UNSECURED			1	2.B FE	185,370	127.3990	186,003	146,000	185,370					5.950	3.054	JJ	4,006		12/30/2021	01/15/2033
03393*-AM-3	ELECTRANET PTY LTD		D		2.B	7,000,000	106.0290	7,422,051	7,000,000	7,000,000					3.540	3.540	FA	91,548	247,800	08/18/2015	08/18/2027
035229-DA-8	ANHEUSER-BUSCH COS INC SENIOR UNSECURED			1	2.B FE	160,250	129.7840	160,932	124,000	160,250					5.750	3.182	AO	1,783		12/30/2021	04/01/2036
291011-AQ-7	EMERSON ELECTRIC CO				1.F FE	1,691,362	131.2490	2,257,474	1,720,000	1,703,800		1,056			6.000	6.122	FA	38,987	103,200	08/14/2002	08/15/2032
03522A-AH-3	ANHEUSER-BUSCH CO/INBEV SENIOR UNSECURED			1	2.B FE	4,236,493	120.8540	4,263,729	3,528,000	4,236,493					4.700	2.947	FA	69,090		12/30/2021	02/01/2036
29273R-AP-4	ENERGY TRANSFER LP			1	2.C FE	1,062,170	122.3560	1,207,651	987,000	1,053,400		(1,964)			6.050	5.475	JD	4,976	59,714	01/11/2017	06/01/2041
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV SENIOR UNSECURED			1	2.B FE	75,288	126.7850	76,071	60,000	75,288					4.900	3.350	FA	1,225		12/30/2021	02/01/2046
29273R-AR-0	ENERGY TRANSFER LP			1	2.C FE	20,751,580	128.8330	24,176,838	18,766,000	20,549,004		(48,705)			6.500	5.689	FA	508,246	1,219,790	07/06/2017	02/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03523T-AP-3	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED			1	2.B FE	165,712	140.5830	167,294	119,000	165,712					6.375	3.437	JJ	3,498		12/30/2021	01/15/2040
29278N-AM-5	ENERGY TRANSFER LP			2	2.C FE	860,497	107.6270	902,992	839,000	848,780		(4,432)			5.875	5.264	JJ	22,729	49,291	03/25/2019	01/15/2024
03523T-BF-4	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED			1	2.B FE	166,162	162.7270	167,609	103,000	166,162					8.200	3.421	JJ	3,895		12/30/2021	01/15/2039
866762-AK-3	ENERGY TRANSFER LP				2.C FE	2,936,575	116.7380	2,714,152	2,325,000	2,506,694		(57,278)			9.000	5.959	MN	34,875	209,250	06/26/2012	11/01/2024
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED			1	2.B FE	277,826	109.3160	284,222	260,000	277,826					3.750	3.288	JJ	4,496		12/30/2021	07/15/2042
293791-AT-6	ENTERPRISE PRODUCTS OPERATING LLC				2.A FE	2,662,438	124.7390	3,421,596	2,743,000	2,685,683		2,798			5.750	5.981	MS	52,574	157,723	01/13/2011	03/01/2035
03523T-BT-4	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED			1	2.B FE	86,941	119.9260	87,546	73,000	86,941					4.439	3.352	AO	765		12/30/2021	10/06/2048
29379V-AT-0	ENTERPRISE PRODUCTS OPERATING LLC				2.A FE	7,469,855	132.7350	9,813,099	7,393,000	7,455,442		(1,771)			5.950	5.875	FA	183,285	439,884	05/23/2011	02/01/2041
03523T-BV-9	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED			1	2.B FE	285,748	138.7950	288,694	208,000	285,748					5.550	3.421	JJ	5,067		12/30/2021	01/23/2049
29379V-AV-5	ENTERPRISE PRODUCTS OPERATING LLC				2.A FE	4,644,746	129.9710	6,043,642	4,650,000	4,645,657		113			5.700	5.708	FA	100,130	265,050	08/10/2011	02/15/2042
03523T-BW-7	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED			1	2.B FE	435,814	145.1330	451,364	311,000	435,814					5.800	3.779	JJ	7,917		12/30/2021	01/23/2059
Q3534@-AB-5	ENVESTRA LTD		D		1.G	6,000,000	111.5890	6,695,322	6,000,000	6,000,000					4.550	4.550	JJ	128,158	273,000	07/02/2012	07/12/2027
035240-AE-0	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED			1	2.B FE	260,493	136.8630	261,408	191,000	260,493					6.625	2.913	FA	4,780		12/30/2021	08/15/2033
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE CV		D		2.C PL	3,801,353	113.3610	4,309,265	3,801,353	3,801,353					5.980	5.980	MJSD	6,946	225,761	05/31/2019	12/20/2044
035240-AF-7	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED			1	2.B FE	75,405	130.5350	75,710	58,000	75,405					5.875	3.126	JD	151		12/30/2021	06/15/2035
24820R-AB-4	EQUINOR ASA		D		1.D FE	4,546,840	108.4860	4,339,436	4,000,000	4,086,919		(40,755)			6.500	5.325	JD	7,222	260,000	08/02/2005	12/21/2023
035240-AG-5	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED			1	2.B FE	867,293	125.7680	885,407	704,000	867,293					4.950	3.351	JJ	16,069		12/30/2021	01/15/2042
26882P-BE-1	ERAC USA FINANCE LLC				2.A FE	1,719,734	147.3210	1,918,125	1,302,000	1,650,622		(14,762)			7.000	4.596	AO	19,241	91,140	11/08/2016	10/15/2037
035240-AM-2	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED			1	2.B FE	169,363	117.3780	171,372	146,000	169,363					4.375	3.115	AO	1,348		12/30/2021	04/15/2038
26884T-AN-2	ERAC USA FINANCE LLC			2	2.A FE	1,031,239	120.9080	1,329,991	1,100,000	1,038,873		1,400			4.500	4.904	FA	18,700	49,500	10/30/2015	02/15/2045
035240-AN-0	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED			1	2.B FE	124,088	122.5600	126,237	103,000	124,088					4.600	3.414	AO	1,000		12/30/2021	04/15/2048
30161N-AQ-4	EXELON CORPORATION			1	2.B FE	2,650,819	118.9400	3,161,425	2,658,000	2,652,289		292			4.950	4.972	JD	5,848	131,571	12/02/2015	06/15/2035
035240-AQ-3	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED			1	2.B FE	12,224,377	116.4880	12,263,857	10,528,000	12,224,377					4.750	2.268	JJ	219,480		12/30/2021	01/23/2029
318069-A@-0	FINNING INTERNATIONAL INC		A		2.A FE	5,000,000	105.4830	5,274,165	5,000,000	5,000,000					4.080	4.080	JJ	91,800	204,000	01/19/2012	01/19/2024
035240-AT-7	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED			1	2.A FE	508,068	123.7150	513,417	415,000	508,068					4.500	3.281	JD	1,556		12/30/2021	06/01/2050
35471R-A*-7	FRANKLIN STREET PROPERTIES CORP			1,5	3.A FE	5,000,000	102.0530	5,102,663	5,000,000	5,000,000					4.490	4.490	JD	119,110	100,097	12/20/2017	12/20/2024
035242-AN-6	ANHEUSER-BUSCH INBEV FIN SENIOR UNSECURED			1	2.B FE	128,443	125.9270	129,705	103,000	128,443					4.900	3.391	FA	2,103		12/30/2021	02/01/2046
37045V-AF-7	GENERAL MOTORS CO				2.C FE	336,669	136.8440	451,585	330,000	335,963		(132)			6.250	6.098	AO	5,099	20,625	03/28/2016	10/02/2043
03524B-AF-3	ANHEUSER-BUSCH INBEV FIN SENIOR UNSECURED			1	2.B FE	2,536,499	120.2150	2,572,601	2,140,000	2,536,499					4.625	3.422	FA	41,240		12/30/2021	02/01/2044
37045V-AJ-9	GENERAL MOTORS CO				2.C FE	5,464,833	123.7250	6,835,823	5,525,000	5,469,005		1,206			5.200	5.276	AO	71,825	287,300	04/13/2018	04/01/2045
03666H-AC-5	ANTARES HOLDINGS SENIOR UNSECURED			1	2.C FE	1,270,993	102.8830	1,272,663	1,237,000	1,270,993					3.950	3.293	JJ	22,531		12/30/2021	07/15/2026
37045V-AP-5	GENERAL MOTORS CO			2	2.C FE	5,521,519	120.5240	6,658,962	5,525,000	5,521,989		116			5.150	4.782	AO	71,134	284,538	08/02/2017	04/01/2038
036752-AB-9	ANTHEM INC SENIOR UNSECURED			1	2.B FE	2,135,564	109.7800	2,146,199	1,955,000	2,135,564					3.650	1.988	JD	5,946		12/30/2021	12/01/2027
37045V-AT-7	GENERAL MOTORS CO			1	2.C FE	11,039,912	136.8780	10,950,232	8,000,000	11,028,448		(11,464)			5.950	3.707	AO	119,000		10/27/2021	04/01/2049
036752-AD-5	ANTHEM INC SENIOR UNSECURED			1	2.B FE	160,858	122.2340	162,571	133,000	160,858					4.375	3.182	JD	485		12/30/2021	12/01/2047
375558-AX-1	GILEAD SCIENCES INC			1	2.A FE	5,309,750	126.2250	6,311,235	5,000,000	5,275,724		(7,444)			4.800	4.403	AO	60,000	240,000	01/05/2017	04/01/2044
036752-AM-5	ANTHEM INC SENIOR UNSECURED			1	2.B FE	233,138	102.8550	235,538	229,000	233,138					3.125	3.030	MN	914		12/30/2021	05/15/2050
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC		D		1.F FE	31,830,226	146.3260	36,116,134	24,682,000	30,450,434		(237,306)			6.375	4.362	MN	201,055	1,573,478	09/25/2015	05/15/2038
036752-AN-3	ANTHEM INC SENIOR UNSECURED			1	2.B FE	5,538,975	99.7490	5,566,992	5,581,000	5,538,987		12			2.250	2.349	MN	16,045		12/30/2021	05/15/2030
655422-AV-5	GLENCORE CANADA CORP		A		2.A FE	7,086,363	123.1380	7,874,675	6,395,000	6,901,870		(25,161)			6.200	5.365	JD	17,622	396,490	01/08/2013	06/15/2035
037735-CM-7	APPALACHIAN POWER CO SENIOR UNSECURED			1	2.A FE	1,163,510	143.9930	1,173,543	815,000	1,163,510					7.000	3.521	AO	14,263		12/30/2021	04/01/2038
98417E-AR-1	GLENCORE FINANCE CANADA LTD		A	5	2.A FE	426,405	127.2820	552,404	434,000	427,181		168			5.550	5.680	AO	4,416	24,087	10/28/2016	10/25/2042
037735-CT-2	APPALACHIAN POWER CO SENIOR UNSECURED			1	2.A FE	1,022,200	116.0730	1,034,210	891,000	1,022,200					4.400	3.450	MN	5,009		12/30/2021	05/15/2044
38119#-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE				1.D	4,242,428	111.0660	4,711,899	4,242,428	4,242,428					4.350	4.354	FA	72,807	181,017	08/11/2011	08/10/2031
037735-CV-7	APPALACHIAN POWER CO SENIOR UNSECURED			1	2.A FE	596,836	117.0390	601,580	514,000	596,836					4.450	3.442	JD	1,906		12/30/2021	06/01/2045
38141G-GM-0	GOLDMAN SACHS GROUP INC				2.A FE	2,759,852	145.3740	3,294,182	2,266,000	2,686,419		(13,289)			6.250	4.760	FA	59,010	141,625	10/06/2015	02/01/2041
037833-AL-4	APPLE INC SENIOR UNSECURED			1	1.B FE	462,071	118.1110	466,538	395,000	462,071					3.850	2.789	MN	2,408		12/30/2021	05/04/2043
392709-A#-8	GREEN BRICK PARTNERS INC			1	1.E PL	10,300,000	98.4840	10,143,852	10,300,000	10,300,000					3.250	3.250	FMAN	33,475	251,062	02/25/2021	02/25/2028
037833-AT-7	APPLE INC SENIOR UNSECURED			1	1.B FE	2,741,935	128.0030	2,775,105	2,168,000	2,741,935					4.450	2.842	MN	14,739		12/30/2021	05/06/2044
393154-K*-9	GREEN MOUNTAIN POWER CORPORATION				1.F	2,720,000	116.5300	3,169,616	2,720,000	2,720,000					4.560	4.560	MN	15,504	124,032	11/17/2011	11/18/2041
037833-BX-7	APPLE INC SENIOR UNSECURED			1	1.B FE	1,077,738	131.5890	1,092,189	830,000	1,077,738					4.650	2.919	FA	13,723		12/30/2021	02/23/2046
393154-K@-7	GREEN MOUNTAIN POWER CORPORATION				1.F	1,280,000	117.1900	1,500,029	1,280,000	1,280,000					4.610	4.610	MN	7,376	59,008	04/02/2012	11/18/2041
037833-CD-0	APPLE INC SENIOR UNSECURED			1	1.B FE	1,628,207	118.8960	1,645,521	1,384,000	1,628,207					3.850	2.847	FA	21,758		12/30/2021	08/04/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
39813#-AA-9	GRIDFLEX GENERATION LLC.			1	2.C PL	7,473,689	104.2420	7,790,718	7,473,689	7,473,689					5.210	5.210	MJSD	1,082	382,245	09/26/2019	12/31/2030
037833-DB-3	APPLE INC SENIOR UNSECURED			1	1.B FE	859,407	106.6570	860,722	807,000	859,407					2.900	1.700	MS	7,086		12/30/2021	09/12/2027
40049J-AZ-0	GRUPO TELEVISA SAB		D		2.A FE	10,263,138	135.6450	14,153,158	10,434,000	10,295,585		3,844			6.625	6.751	JJ	318,744	691,253	03/23/2010	01/15/2040
037833-DD-9	APPLE INC SENIOR UNSECURED			1	1.B FE	960,874	117.3220	973,773	830,000	960,874					3.750	2.878	MS	9,424		12/30/2021	09/12/2047
40049J-BC-0	GRUPO TELEVISA SAB		D	1	2.A FE	398,708	135.2060	540,824	400,000	398,819		21			6.125	6.149	JJ	10,276	24,500	11/19/2015	01/31/2046
037833-DK-3	APPLE INC SENIOR UNSECURED			1	1.B FE	1,528,729	107.5240	1,533,292	1,426,000	1,528,729					3.000	1.705	MN	5,704		12/30/2021	11/13/2027
400648-AB-3	GUADALUPE VALLEY ELECTRIC COOPERAT				1.D FE	4,150,000	112.0380	4,649,569	4,150,000	4,150,000					3.890	3.890	JD	13,453	159,490	12/15/2015	12/01/2045
037833-DP-2	APPLE INC SENIOR UNSECURED			1	1.B FE	229,307	102.4500	230,513	225,000	229,307					2.200	1.931	MS	1,513		12/30/2021	09/11/2029
406246-AZ-3	HALLMARK CARDS INC			1	2.C PL	14,000,000	106.8350	14,956,942	14,000,000	14,000,000					4.190	4.190	MS	171,092	586,600	03/16/2018	03/16/2025
037833-DQ-0	APPLE INC SENIOR UNSECURED			1	1.B FE	124,652	103.4130	126,164	122,000	124,652					2.950	2.836	MS	1,100		12/30/2021	09/11/2049
41242*-BG-6	HARDWOOD FUNDING LLC				1.G FE	3,000,000	108.5960	3,257,886	3,000,000	3,000,000					3.530	3.530	JD	7,060	105,900	06/07/2017	06/07/2029
038222-AL-9	APPLIED MATERIALS INC SENIOR UNSECURED			1	1.F FE	1,564,878	108.0380	1,568,712	1,452,000	1,564,878					3.300	1.744	AO	11,979		12/30/2021	04/01/2027
422418-AH-2	HEARST COMMUNICATIONS INC				1.G	4,000,000	105.3880	4,215,504	4,000,000	4,000,000					3.020	3.020	AO	20,469	120,800	04/30/2015	04/30/2027
038222-AM-7	APPLIED MATERIALS INC SENIOR UNSECURED			1	1.F FE	248,348	127.3950	250,968	197,000	248,348					4.350	2.889	AO	2,142		12/30/2021	04/01/2047
422317-AB-3	HEARST-ARGYLE TELEVISION INC.				1.C PL	16,232,040	106.7500	19,215,000	18,000,000	17,227,810		97,954			7.500	8.441	MN	172,500	1,350,000	03/21/2002	11/15/2027
03836W-AC-7	ESSENTIAL UTILITIES INC SENIOR UNSECURED			1	2.B FE	171,911	119.0550	173,820	146,000	171,911					4.276	3.287	MN	1,040		12/30/2021	05/01/2049
A3158#-AB-5	HOFER FINANCIAL SERVICES GMBH		D	1	1.G PL	5,000,000	101.4250	5,071,245	5,000,000	5,000,000					3.080	3.080	JJ	66,733	154,000	07/25/2017	07/25/2022
03938J-AA-7	ARCH CAPITAL GRP US INC SENIOR UNSECURED			1	2.A FE	72,127	130.7550	73,223	56,000	72,127					5.144	3.285	MN	480		12/30/2021	11/01/2043
A3158#-AH-2	HOFER FINANCIAL SERVICES GMBH		D	1	1.G PL	3,000,000	104.6740	3,140,211	3,000,000	3,000,000					3.790	3.790	MS	30,004	113,700	09/26/2018	09/26/2023
040555-CN-2	ARIZONA PUBLIC SERVICE SENIOR UNSECURED			1	1.G FE	816,541	116.7070	821,617	704,000	816,541					4.500	3.401	AO	7,920		12/30/2021	04/01/2042
437076-AV-4	HOME DEPOT INC	RA		2	1.F FE	12,309,620	143.4820	17,569,310	12,245,000	12,296,985		(1,598)			5.950	5.912	AO	182,144	728,578	05/18/2011	04/01/2041
040555-CX-0	ARIZONA PUBLIC SERVICE SENIOR UNSECURED			1	1.G FE	718,951	114.9880	726,724	632,000	718,951					4.200	3.409	FA	10,028		12/30/2021	08/15/2048
437076-BX-9	HOME DEPOT INC	RA		2	1.F FE	19,923,489	129.2900	25,097,736	19,412,000	19,895,433		(10,061)			4.500	4.339	JD	60,663	873,540	01/29/2019	12/06/2048
04351L-AB-6	ASCENSION HEALTH SENIOR UNSECURED			1	1.B FE	3,380,770	122.7100	3,422,382	2,789,000	3,380,770					3.945	2.760	MN	14,059		12/30/2021	11/15/2046
760719-BH-6	HSBC USA INC				1.G FE	36,645,516	177.7180	83,527,554	47,000,000	36,643,248		(136)			7.200	9.234	JJ	1,560,400	3,384,000	07/17/2017	07/15/2097
04621W-AD-2	ASSURED GUARANTY US HLDG SENIOR UNSECURED			1	1.F FE	559,355	103.3560	561,223	543,000	559,355					3.150	2.785	JD	760		12/30/2021	06/15/2031
404658-AG-7	HSRE CORE HOLDINGS I LLC				2.B	6,000,000	109.2440	6,554,628	6,000,000	6,000,000					4.570	4.570	FA	94,447	274,200	02/27/2019	02/27/2026
04650N-AB-0	AT&T INC SENIOR UNSECURED			1	2.B FE	178,011	127.2080	180,635	142,000	178,011					5.350	3.490	MS	2,532		12/30/2021	09/01/2040
44409#-AB-7	HUDSON PACIFIC PROPERTIES LP				2.C	2,000,000	103.0970	2,061,942	2,000,000	2,000,000					3.660	3.660	MS	21,553	73,200	09/15/2016	09/15/2023
04685A-2R-1	ATHENE GLOBAL FUNDING SENIOR SECURED				1.F FE	308,993	98.4130	310,001	315,000	308,995		2			2.550	2.794	MN	937		12/30/2021	11/19/2030
444097-A*-0	HUDSON PACIFIC PROPERTIES LP				2.C FE	5,000,000	102.8180	5,140,875	5,000,000	5,000,000					4.340	4.340	JD	9,042	217,000	12/16/2015	01/02/2023
04685A-2V-2	ATHENE GLOBAL FUNDING SENIOR SECURED				1.F FE	2,286,538	100.6480	2,290,748	2,276,000	2,286,538					2.500	2.419	MS	15,331		12/30/2021	03/24/2028
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC				2.A PL	16,231,053	111.6670	18,124,649	16,231,053	16,231,053					4.420	4.420	FMAN	61,777	711,562	04/23/2014	05/31/2033
048303-CJ-8	ATLANTIC CITY ELECTRIC SENIOR SECURED			1	1.F FE	1,880,025	100.5350	1,868,946	1,859,000	1,880,025					2.300	2.164	MS	12,590		12/30/2021	03/15/2031
449298-AH-7	ICRE REIT HOLDINGS				2.B	2,000,000	102.2510	2,045,022	2,000,000	2,000,000					3.310	3.310	JD	2,942	66,200	12/15/2015	12/15/2022
049560-AG-0	ATMOS ENERGY CORP SENIOR UNSECURED			1	1.E FE	1,575,316	133.4290	1,582,468	1,186,000	1,575,316					5.950	2.866	AO	14,897		12/30/2021	10/15/2034
454889-AQ-9	INDIANA MICHIGAN POWER COMPANY			1	1.G FE	1,700,148	122.0380	2,081,973	1,706,000	1,700,760		117			4.550	4.571	MS	22,856	77,623	02/29/2016	03/15/2046
049560-AK-1	ATMOS ENERGY CORP SENIOR UNSECURED			1	1.E FE	1,047,738	132.8870	1,049,807	790,000	1,047,738					5.500	3.229	JD	1,931		12/30/2021	06/15/2041
455434-BH-2	INDIANAPOLIS PWR & LT				1.G FE	6,930,221	134.7810	9,400,954	6,975,000	6,943,483		1,289			6.050	6.097	AO	105,497	421,988	10/02/2006	10/01/2036
049560-AL-9	ATMOS ENERGY CORP SENIOR UNSECURED			1	1.E FE	752,764	115.9470	761,272	657,000	752,764					4.150	3.193	JJ	12,572		12/30/2021	01/15/2043
45662N-A*-4	INFINEON TECHNOLOGIES AG		D		2.C	7,000,000	105.0390	7,352,751	7,000,000	7,000,000					3.940	3.940	AO	65,886	279,300	04/05/2016	04/05/2024
049560-AP-0	ATMOS ENERGY CORP SENIOR UNSECURED			1	1.G FE	858,253	122.4540	862,076	704,000	858,253					4.300	3.090	AO	7,568		12/30/2021	10/01/2048
458140-AN-0	INTEL CORPORATION				1.E FE	703,058	117.2880	879,656	750,000	718,706		2,170			4.000	4.486	JD	1,333	30,000	07/10/2013	12/15/2032
049560-AS-4	ATMOS ENERGY CORP SENIOR UNSECURED			1	1.G FE	86,772	106.5380	87,361	82,000	86,772					3.375	3.062	MS	815		12/30/2021	09/15/2049
458140-BG-4	INTEL CORPORATION			1	1.E FE	3,446,643	113.9000	5,048,048	4,432,000	3,501,983		16,648			3.734	5.220	JD	10,573	165,491	06/15/2018	12/08/2047
049560-AT-2	ATMOS ENERGY CORP SENIOR UNSECURED			1	1.G FE	4,816,163	93.9370	4,854,664	5,168,000	4,816,261		98			1.500	2.340	JJ	35,745		12/30/2021	01/15/2031
458140-BL-3	INTEL CORPORATION			2	1.E FE	17,484,075	124.6110	21,806,890	17,500,000	17,484,973		517			4.600	4.607	MS	214,667	805,000	03/20/2020	03/25/2040
052769-AD-8	AUTODESK INC SENIOR UNSECURED			1	2.B FE	1,570,328	108.6100	1,571,587	1,447,000	1,570,328					4.375	1.821	JD	2,814		12/30/2021	06/15/2025
G4588#-BQ-3	INTERMEDIATE CAPITAL GROUP PLC		D	1	2.C	8,100,000	105.8110	8,570,707	8,100,000	8,100,000					4.760	4.760	AO	71,757	385,560	04/24/2019	04/24/2024
053015-AG-8	AUTOMATIC DATA PROCESSNG SENIOR UNSECURED			1	1.D FE	5,768,285	99.7250	5,779,064	5,795,000	5,768,295		10			1.700	1.777	MN	12,588		12/30/2021	05/15/2028
G4588#-BR-1	INTERMEDIATE CAPITAL GROUP PLC		D	1	2.C	3,200,000	109.1320	3,492,230	3,200,000	3,200,000					4.990	4.990	MS	42,138	159,680	03/26/2019	03/26/2026
05329W-AM-4	AUTONATION INC SENIOR UNSECURED			1	2.C FE	681,330	108.7610	681,931	627,000	681,330					4.500	2.087	AO	7,054		12/30/2021	10/01/2025
459200-AP-6	INTERNATIONAL BUSINESS MACHINES CO			6	1.G FE	39,182,523	184.8050	109,496,844	59,250,000	39,469,511		797			7.125	10.698	JD	351,797	4,221,563	07/10/2002	12/01/2096

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05329W-AP-7	AUTONATION INC SENIOR UNSECURED			1	2.C FE	2,079,709	106.5460	2,082,974	1,955,000	2,079,709					3.800	2.621	MN	9,493		12/30/2021	11/15/2027
478375-AU-2	JOHNSON CONTROLS INTERNATIONAL PLC			2	2.B FE	5,271,482	121.1800	6,446,765	5,320,000	5,275,662		930			4.500	4.556	FA	90,440	239,400	02/02/2017	02/15/2047
05348E-AU-3	AVALONBAY COMMUNITIES SENIOR UNSECURED			1	1.G FE	2,916,796	105.8100	2,920,356	2,760,000	2,916,796					3.500	1.474	MN	12,343		12/30/2021	11/15/2024
46647P-AJ-5	JP MORGAN CHASE & CO		RA	2,5	1.F FE	5,600,000	113.5000	6,356,000	5,600,000	5,600,000					3.882	3.882	JJ	94,807	217,392	07/17/2017	07/24/2038
05348E-AV-1	AVALONBAY COMMUNITIES SENIOR UNSECURED			1	1.G FE	4,399,123	106.1700	4,395,438	4,140,000	4,399,123					3.450	1.563	JD	11,903		12/30/2021	06/01/2025
46647P-BM-7	JPMORGAN CHASE & CO		RA	2,5	1.F FE	10,000,000	103.5650	10,356,490	10,000,000	10,000,000					3.109	3.109	AO	59,589	310,900	04/15/2020	04/22/2041
05348E-AW-9	AVALONBAY COMMUNITIES SENIOR UNSECURED			1	1.G FE	2,312,688	106.9740	2,314,917	2,164,000	2,312,688					3.500	1.661	MN	9,678		12/30/2021	11/15/2025
46647P-BX-3	JPMORGAN CHASE & CO			1,5	1.F FE	11,203,744	96.3160	11,172,691	11,600,000	11,221,840		18,096			1.953	2.317	FA	92,507	113,274	06/10/2021	02/04/2032
05348E-AX-7	AVALONBAY COMMUNITIES SENIOR UNSECURED			1	1.G FE	1,956,357	105.5850	1,958,602	1,855,000	1,956,357					2.950	1.647	MN	6,992		12/30/2021	05/11/2026
485134-BH-2	KANSAS CITY POWER & LIGHT CO				1.F FE	9,244,365	132.8010	12,350,484	9,300,000	9,262,101		1,699			6.050	6.094	MN	71,894	562,650	05/24/2006	11/15/2035
05348E-AZ-2	AVALONBAY COMMUNITIES SENIOR UNSECURED			1	1.G FE	709,066	118.4560	716,659	605,000	709,066					3.900	2.920	AO	4,981		12/30/2021	10/15/2046
491674-BG-1	KENTUCKY UTILITIES CO			1	1.F FE	3,036,007	127.2740	3,906,024	3,069,000	3,042,722		807			5.125	5.196	MN	26,214	157,286	07/07/2011	11/01/2040
05348E-BC-2	AVALONBAY COMMUNITIES SENIOR UNSECURED			1	1.G FE	2,898,977	106.9670	2,905,224	2,716,000	2,898,977					3.200	2.010	JJ	40,076		12/30/2021	01/15/2028
494368-BC-6	KIMBERLY-CLARK CORPORATION				1.F FE	21,276,358	151.0590	32,482,303	21,503,000	21,334,098		6,006			6.625	6.707	FA	593,572	1,424,574	07/25/2007	08/01/2037
05348E-BF-5	AVALONBAY COMMUNITIES SENIOR UNSECURED			1	1.G FE	9,758,655	108.0380	9,783,921	9,056,000	9,758,655					3.300	2.162	JD	24,904		12/30/2021	06/01/2029
494368-BG-7	KIMBERLY-CLARK CORPORATION				1.F FE	2,110,962	134.7730	2,882,797	2,139,000	2,116,529		656			5.300	5.388	MS	37,789	113,367	02/03/2011	03/01/2041
05369A-AA-9	AVIATION CAPITAL GROUP SENIOR UNSECURED			1	2.C FE	672,253	102.5850	671,932	655,000	672,253					3.500	3.004	MN	3,821		12/30/2021	11/01/2027
494550-BK-1	KINDER MORGAN ENERGY PARTNERS L.P.				2.B FE	2,313,561	123.0620	2,861,201	2,325,000	2,315,625		255			5.625	5.659	MS	43,594	130,781	08/03/2011	09/01/2041
053807-AU-7	AVNET INC SENIOR UNSECURED			1	2.C FE	3,413,941	98.8280	3,425,378	3,466,000	3,413,953		12			3.000	3.186	MN	13,286		12/30/2021	05/15/2031
28368E-AE-6	KINDER MORGAN INC				2.B FE	6,544,923	140.4690	7,394,304	5,264,000	6,308,876		(77,606)			7.750	5.188	JJ	188,115	407,960	10/11/2018	01/15/2032
054561-AJ-4	AXA EQUITABLE HOLDINGS I SENIOR UNSECURED			1	2.B FE	2,724,790	112.1840	2,730,559	2,434,000	2,724,790					4.350	2.303	AO	20,882		12/30/2021	04/20/2028
49456B-AG-6	KINDER MORGAN INC			1	2.B FE	19,256,572	120.3400	22,982,476	19,098,000	19,233,672		(7,606)			5.300	5.222	JD	84,350	1,012,194	10/26/2018	12/01/2034
054561-AM-7	AXA EQUITABLE HOLDINGS I SENIOR UNSECURED			1	2.B FE	131,110	125.3000	132,818	106,000	131,110					5.000	3.599	AO	1,045		12/30/2021	04/20/2048
49803#-AA-0	KITE REALTY GROUP LP				2.C	4,500,000	104.0190	4,680,869	4,500,000	4,500,000					4.230	4.230	MS	58,691	190,350	09/10/2015	09/10/2023
05523U-AL-4	BAE SYSTEMS HOLDINGS INC SENIOR UNSECURED			1	2.B FE	70,138	122.3650	70,972	58,000	70,138					4.750	3.419	AO	643		12/30/2021	10/07/2044
482480-AH-3	KLA-TENCOR CORPORATION			2	2.A FE	8,319,086	133.2610	11,093,953	8,325,000	8,319,301		81			5.000	5.004	MS	122,563	416,250	03/20/2019	03/15/2049
05523U-AP-5	BAE SYSTEMS HOLDINGS INC SENIOR UNSECURED			1	2.B FE	2,278,527	107.2300	2,280,782	2,127,000	2,278,527					3.850	1.970	JD	3,640		12/30/2021	12/15/2025
N42818-BS-3	KONINKLIJKE VOPAK NV		D		2.B	10,000,000	103.5040	10,350,380	10,000,000	10,000,000					3.740	3.740	JD	12,467	374,000	04/28/2015	06/19/2023
05526D-AZ-8	BAT CAPITAL CORP SENIOR UNSECURED			1	2.B FE	1,393,339	103.9540	1,394,023	1,341,000	1,393,339					3.222	1.695	FA	16,323		12/30/2021	08/15/2024
501044-DK-4	KROGER CO			1	2.A FE	7,416,175	123.9400	9,250,904	7,464,000	7,419,528		859			4.650	4.690	JJ	160,041	347,076	10/18/2017	01/15/2048
05565E-AT-2	BMW US CAPITAL LLC SENIOR UNSECURED			1	1.F FE	3,111,462	107.2930	3,115,789	2,904,000	3,111,462					3.300	1.869	AO	22,627		12/30/2021	04/06/2027
501044-DM-0	KROGER CO			1	2.B FE	4,673,397	139.6390	6,549,069	4,690,000	4,674,114		255			5.400	5.424	JJ	116,781	253,260	01/07/2019	01/15/2049
05565E-BE-4	BMW US CAPITAL LLC SENIOR UNSECURED			1	1.F FE	2,754,313	111.8520	2,760,507	2,468,000	2,754,313					3.950	2.066	FA	37,099		12/30/2021	08/14/2028
501044-CT-6	KROGER CO (THE)				2.A FE	975,274	130.7010	1,208,986	925,000	970,635		(1,188)			5.150	4.781	FA	19,849	47,638	10/13/2017	08/01/2043
05565E-BJ-3	BMW US CAPITAL LLC SENIOR UNSECURED			1	1.F FE	7,678,914	110.1190	7,698,419	6,991,000	7,678,914					3.625	2.160	AO	51,389		12/30/2021	04/18/2029
501044-CN-9	KROGER CO. (THE)				2.A FE	1,932,355	130.9470	2,354,423	1,798,000	1,917,159		(3,894)			5.400	4.854	JJ	44,770	97,092	10/12/2017	07/15/2040
05565E-BL-8	BMW US CAPITAL LLC SENIOR UNSECURED			1	1.F FE	5,840,977	113.3380	5,857,308	5,168,000	5,840,977					4.150	2.405	AO	48,852		12/30/2021	04/09/2030
53079E-BJ-2	LIBERTY MUTUAL GROUP INC			2	2.B FE	774,534	110.6870	813,546	735,000	772,867		(754)			3.951	3.657	AO	6,131	29,040	09/27/2019	10/15/2050
057224-AZ-0	BAKER HUGHES INC SENIOR UNSECURED			1	1.G FE	2,036,080	125.1360	2,054,733	1,642,000	2,036,080					5.125	3.383	MS	24,778		12/30/2021	09/15/2040
53359#-AE-2	LINCOLN ELECTRIC HOLDINGS INC				2.A	3,000,000	102.0780	3,062,337	3,000,000	3,000,000					2.750	2.750	AO	16,271	82,500	10/20/2016	10/20/2028
05723K-AE-0	BAKER HUGHES LLC/CO-OBL SENIOR UNSECURED			1	1.G FE	3,098,713	106.6610	3,097,435	2,904,000	3,098,713					3.337	2.133	JD	4,307		12/30/2021	12/15/2027
536218-AD-8	LION INDUSTRIAL PROPERTIES LP				2.A	2,000,000	103.1090	2,062,182	2,000,000	2,000,000					3.690	3.690	MS	18,655	73,800	03/31/2016	03/31/2023
05723K-AF-7	BAKER HUGHES LLC/CO-OBL SENIOR UNSECURED			1	1.G FE	545,875	114.0230	549,591	482,000	545,875					4.080	3.315	JD	874		12/30/2021	12/15/2047
539830-BN-8	LOCKHEED MARTIN CORPORATION			1	1.G FE	17,902,797	123.5520	26,486,992	21,438,000	18,071,380		43,872			4.090	5.104	MS	258,173	876,814	09/07/2017	09/15/2052
059165-DX-5	BALTIMORE GAS & ELECTRIC SENIOR UNSECURED			1	1.G FE	610,895	121.1930	598,693	494,000	610,895					5.200	2.775	JD	1,142		12/30/2021	06/15/2033
54336#-AA-6	LONGWOOD ENERGY PARTNERS LLC			1	2.C PL	15,000,000	112.5430	16,881,420	15,000,000	15,000,000					4.490	4.490	JD	1,871	673,500	03/29/2018	06/30/2051
059165-EH-9	BALTIMORE GAS & ELECTRIC SENIOR UNSECURED			1	1.G FE	53,065	108.3210	53,077	49,000	53,065					3.500	3.020	FA	648		12/30/2021	08/15/2046
546676-AU-1	LOUISVILLE GAS & ELECTRIC CO			1	1.F FE	1,628,256	125.9420	2,073,012	1,646,000	1,631,858		433			5.125	5.197	MN	10,779	84,358	11/08/2010	11/15/2040
059165-EJ-5	BALTIMORE GAS & ELECTRIC SENIOR UNSECURED			1	1.F FE	443,463	113.2160	447,203	395,000	443,463					3.750	3.056	FA	5,596		12/30/2021	08/15/2047
502175-D@-8	LTC PROPERTIES INC.				2.C	1,860,000	108.1440	2,011,471	1,860,000	1,860,000					4.500	4.500	FMAN	10,463	82,125	02/16/2017	02/16/2032
059165-EK-2	BALTIMORE GAS & ELECTRIC SENIOR UNSECURED			1	1.F FE	955,434	122.1670	965,119	790,000	955,434					4.250	3.092	MS	9,886		12/30/2021	09/15/2048
556079-AD-3	MACQUARIE BANK LTD		D	2,5	2.B FE	7,420,000	98.5830	7,314,829	7,420,000	7,420,000					3.052	3.052	MS	74,228	113,229	02/23/2021	03/03/2036
059165-EN-6	BALTIMORE GAS & ELECTRIC SENIOR UNSECURED			1	1.F FE	2,616,691	100.1930	2,623,053	2,618,000	2,616,691					2.250	2.256	JD	2,618		12/30/2021	06/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
557497-E#-7	MADISON GAS AND ELECTRIC CO				1.E	15,000,000	130.1320	19,519,845	15,000,000	15,000,000					5.260	5.260	JD	24,108	789,000	12/20/2010	12/20/2040
059438-AG-6	BANK ONE CORP SUBORDINATED				1.G FE	2,503,282	120.7130	2,506,002	2,076,000	2,503,282					7.750	1.733	JJ	74,188		12/30/2021	07/15/2025
G5791#-AA-9	MANCHESTER UNITED FOOTBALL CLUB LI		D		1.G PL	4,000,000	109.3420	4,373,696	4,000,000	4,000,000					3.790	3.790	FA	63,167	153,600	06/26/2015	06/26/2027
06050T-JZ-6	BANK OF AMERICA NA SUBORDINATED				1.G FE	916,171	137.3210	922,797	672,000	916,171					6.000	2.950	AO	8,512		12/30/2021	10/15/2036
565849-AE-6	MARATHON OIL CORP				2.C FE	15,841,150	130.6580	16,260,401	12,445,000	15,755,664		(45,103)			6.600	4.239	AO	205,343	227,370	10/04/2021	10/01/2037
06051G-EN-5	BANK OF AMERICA CORP SENIOR UNSECURED				1.G FE	1,114,161	142.3600	1,124,644	790,000	1,114,161					5.875	3.113	FA	18,565		12/30/2021	02/07/2042
56585A-BE-1	MARATHON PETROLEUM CORP			2	2.B FE	3,567,571	114.0020	4,124,574	3,618,000	3,569,915		932			4.500	4.588	AO	40,703	162,810	05/22/2019	04/01/2048
06051G-FS-3	BANK OF AMERICA CORP SENIOR UNSECURED				1.G FE	3,088,627	108.4390	3,094,849	2,854,000	3,088,627					3.875	1.511	FA	46,080		12/30/2021	08/01/2025
G5814#-AB-0	MARI BOYLE LTD SERIES B		D		3.A PL	1,672,504	103.2080	1,726,153	1,672,504	1,672,504					5.580	5.580	MJSD	259	92,340	09/26/2018	06/30/2031
06051G-FX-2	BANK OF AMERICA CORP SENIOR UNSECURED			1	1.G FE	3,745,602	107.7760	3,757,071	3,486,000	3,745,602					3.500	1.698	AO	24,402		12/30/2021	04/19/2026
G5814#-AA-2	MARI JONE LTD SERIES A		D		3.A PL	1,672,504	103.2080	1,726,153	1,672,504	1,672,504					5.580	5.580	MJSD	259	92,340	09/26/2018	06/30/2031
06051G-GA-1	BANK OF AMERICA CORP SENIOR UNSECURED			1	1.G FE	4,211,544	106.5030	4,222,844	3,965,000	4,211,544					3.248	2.105	AO	25,041		12/30/2021	10/21/2027
57169*-BC-0	MARS INC				1.F	25,000,000	108.8560	27,214,000	25,000,000	25,000,000					3.750	3.750	MS	244,792	937,500	09/27/2016	09/27/2046
06051G-GF-0	BANK OF AMERICA CORP SENIOR UNSECURED			1	1.G FE	2,395,769	108.3530	2,398,935	2,214,000	2,395,769					3.824	2.361	JJ	37,863		12/30/2021	01/20/2028
571748-BJ-0	MARSH & MCLENNAN COMPANIES INC			2	2.A FE	11,911,279	134.4090	15,841,468	11,786,000	11,905,083		(2,219)			4.900	4.832	MS	170,046	577,514	01/28/2019	03/15/2049
06051G-GG-8	BANK OF AMERICA CORP SENIOR UNSECURED			1	1.G FE	1,169,851	124.6760	1,183,175	949,000	1,169,851					4.443	3.130	JJ	18,857		12/30/2021	01/20/2048
574599-AT-3	MASCO CORP				2.B FE	556,429	133.5700	669,187	501,000	537,874		(3,660)			7.750	6.505	FA	16,178	38,828	03/11/2016	08/01/2029
06051G-GL-7	BANK OF AMERICA CORP SENIOR UNSECURED			1	1.G FE	1,412,776	108.5920	1,419,297	1,307,000	1,412,776					3.705	2.320	AO	9,012		12/30/2021	04/24/2028
574599-AY-2	MASCO CORPORATION				2.B FE	250,206	132.2360	323,977	245,000	248,896		(251)			6.500	6.292	FA	6,016	15,925	12/03/2015	08/15/2032
06051G-GR-4	BANK OF AMERICA CORP SENIOR UNSECURED			1	1.G FE	4,669,789	107.7000	4,692,489	4,357,000	4,669,789					3.593	2.403	JJ	69,576		12/30/2021	07/21/2028
575634-AS-9	MASSACHUSETTS ELECTRIC COMPANY				2.A FE	6,504,277	132.1800	8,526,906	6,451,000	6,492,117		(1,378)			5.900	5.841	MN	48,633	380,609	06/25/2010	11/15/2039
06051G-GT-0	BANK OF AMERICA CORP SENIOR UNSECURED			1	1.G FE	211,258	104.0710	211,264	203,000	211,258					3.093	1.963	AO	1,570		12/30/2021	10/01/2025
58013M-EC-4	MCDONALDS CORPORATION				2.A FE	2,581,064	140.5680	3,152,936	2,243,000	2,503,690		(10,666)			6.300	5.202	AO	29,832	141,309	03/23/2016	10/15/2037
06051G-HA-0	BANK OF AMERICA CORP SENIOR UNSECURED			1	1.G FE	2,017,088	117.1470	2,039,529	1,741,000	2,017,088					3.946	3.078	JJ	30,152		12/30/2021	01/23/2049
58013M-EF-7	MCDONALDS CORPORATION				2.A FE	2,078,855	142.1030	2,651,642	1,866,000	2,022,502		(5,882)			6.300	5.509	MS	39,186	117,558	12/23/2008	03/01/2038
06051G-HD-4	BANK OF AMERICA CORP SENIOR UNSECURED			1	1.F FE	11,179,416	106.8430	11,174,709	10,459,000	11,179,416					3.419	2.342	JD	10,926		12/30/2021	12/20/2028
58013M-EH-3	MCDONALDS CORPORATION				2.A FE	4,628,610	135.3610	6,294,277	4,650,000	4,633,787		548			5.700	5.732	FA	110,438	265,050	01/13/2009	02/01/2039
06051G-HG-7	BANK OF AMERICA CORP SENIOR UNSECURED			1	1.F FE	4,760,415	109.5710	4,774,008	4,357,000	4,760,415					3.970	2.550	MS	55,736		12/30/2021	03/05/2029
58013M-EK-6	MCDONALDS CORPORATION				2.A FE	2,517,893	125.9080	3,193,037	2,536,000	2,521,976		455			4.875	4.921	JJ	57,007	123,630	07/28/2010	07/15/2040
06051G-HM-4	BANK OF AMERICA CORP SENIOR UNSECURED			1	1.G FE	28,231,822	111.5830	28,295,217	25,358,000	28,231,822					4.271	2.610	JJ	475,334		12/30/2021	07/23/2029
58013M-EZ-3	MCDONALDS CORPORATION			1	2.A FE	567,491	121.7480	663,526	545,000	562,453		(962)			4.700	4.378	JD	1,565	25,615	03/23/2016	12/09/2035
06051G-HQ-5	BANK OF AMERICA CORP SENIOR UNSECURED			1	1.G FE	16,025,853	110.2480	16,055,416	14,563,000	16,025,853					3.974	2.591	FA	231,493		12/30/2021	02/07/2030
58013M-FA-7	MCDONALDS CORPORATION			1	2.A FE	1,120,168	128.4760	1,418,371	1,104,000	1,118,419		(328)			4.875	4.782	JD	3,289	53,820	01/06/2016	12/09/2045
06051G-HS-1	BANK OF AMERICA CORP SENIOR UNSECURED			1	1.G FE	112,959	124.1470	114,215	92,000	112,959					4.330	3.111	MS	1,173		12/30/2021	03/15/2050
58013M-FR-0	MCDONALDS CORPORATION			2	2.A FE	9,885,500	121.0310	12,103,080	10,000,000	9,888,967		1,999			4.200	4.268	AO	105,000	420,000	03/25/2020	04/01/2050
06051G-JA-8	BANK OF AMERICA CORP SENIOR UNSECURED			1	1.G FE	217,307	120.5660	218,224	181,000	217,307					4.083	3.042	MS	2,073		12/30/2021	03/20/2051
58174#-AE-4	MCKINSEY & CO				1.E PL	10,000,000	102.2200	10,221,990	10,000,000	10,000,000					2.520	2.520	JD	14,000	252,000	06/11/2020	06/11/2025
06051G-JB-6	BANK OF AMERICA CORP SENIOR UNSECURED			1	1.F FE	6,948,195	101.1210	6,968,248	6,891,000	6,948,195					2.592	2.492	AO	30,761		12/30/2021	04/29/2031
582839-AF-3	MEAD JOHNSON NUTRITION CO				1.G FE	1,584,991	142.6100	2,199,049	1,542,000	1,575,945		(1,076)			5.900	5.701	MN	15,163	90,978	01/13/2011	11/01/2039
06051G-JE-0	BANK OF AMERICA CORP SENIOR UNSECURED			1	1.G FE	1,232,660	96.5250	1,246,138	1,291,000	1,232,665		6			2.676	2.984	JD	1,152		12/30/2021	06/19/2041
961548-AV-6	MEADWESTVACO CORP				2.B FE	2,614,593	138.6410	2,982,157	2,151,000	2,413,012		(24,438)			8.200	6.249	JJ	81,332	176,382	04/28/2015	01/15/2030
06051G-JG-5	BANK OF AMERICA CORP SENIOR UNSECURED			1	1.F FE	2,042,248	98.8070	2,044,317	2,069,000	2,042,267		19			0.981	1.337	MS	5,413		12/30/2021	09/25/2025
961548-AY-0	MEADWESTVACO CORP				2.B FE	2,537,624	140.9880	3,003,053	2,130,000	2,387,310		(20,455)			7.950	6.196	FA	63,971	169,335	04/28/2015	02/15/2031
06051G-JL-4	BANK OF AMERICA CORP SENIOR UNSECURED			1	1.F FE	8,771,689	96.0000	8,797,440	9,164,000	8,771,787		98			1.922	2.414	AO	32,780		12/30/2021	10/24/2031
58517#-AD-2	MEGGITT PLC		D	1	3.A	5,000,000	98.8500	4,942,502	5,000,000	5,000,000					2.780	2.780	MN	16,217	139,000	11/19/2020	11/19/2023
06051G-JP-5	BANK OF AMERICA CORP SENIOR UNSECURED			1	1.F FE	7,904,926	101.3770	7,946,943	7,839,000	7,904,926					2.651	2.557	MS	63,498		12/30/2021	03/11/2032
58517#-AE-0	MEGGITT PLC		D	1	3.A	2,000,000	96.8250	1,936,503	2,000,000	2,000,000					3.000	3.000	MN	7,000	60,000	11/19/2020	11/19/2025
06051G-JT-7	BANK OF AMERICA CORP SENIOR UNSECURED			1	1.F FE	9,268,373	101.5970	9,292,062	9,146,000	9,268,373					2.687	2.538	AO	47,103		12/30/2021	04/22/2032
G5963#-AG-8	MEGGITT PLC		D		3.A	4,000,000	100.3080	4,012,316	4,000,000	4,000,000					3.310	3.310	JJ	64,361	132,400	07/06/2016	07/06/2023
06406F-AC-7	BANK OF NY MELLON CORP SENIOR UNSECURED			2	1.F FE	874,287	104.8270	875,305	835,000	874,287					2.800	1.672	MN	3,702		12/30/2021	05/04/2026
59156R-AY-4	METLIFE INC				1.G FE	1,566,055	141.5190	2,250,146	1,590,000	1,570,611		533			5.875	5.983	FA	37,624	93,413	08/03/2010	02/06/2041
06406R-AH-0	BANK OF NY MELLON CORP SENIOR UNSECURED				1.E FE	4,881,931	112.2810	4,892,083	4,357,000	4,881,931					3.850	1.825	AO	29,355		12/30/2021	04/28/2028
594918-CD-4	MICROSOFT CORPORATION			1	1.A FE	6,137,869	99.6690	6,776,523	6,799,000	2,859,502		18,008			2.675	7.083	JD	15,156	181,873	06/01/2020	06/01/2060

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06423A-AJ-2	JPMORGAN CHASE & CO JUNIOR SUBORDINATED			1	2.A FE	15,283,346	151.0770	15,335,826	10,151,000	15,283,346					8.750	2.287	MS	296,071		12/30/2021	09/01/2030
594918-CE-2	MICROSOFT CORPORATION			2	1.A FE	252,554	106.1720	350,367	330,000	253,521		967			2.921	4.298	MS	2,785	4,820	03/17/2021	03/17/2052
066836-AB-3	BAPTIST HLTH SFL OBL GR SENIOR SECURED			1	1.E FE	3,027,831	116.8560	3,068,639	2,626,000	3,027,831					4.342	3.287	MN	14,569		12/30/2021	11/15/2041
59748T-AA-7	MIDLAND COGENERATION VENTURE LP				3.B FE	1,299,419	102.9970	1,333,802	1,294,987	1,297,808		(850)			6.000	5.864	MS	22,878	73,270	02/19/2020	03/15/2025
06849R-AK-8	BARRICK NA FINANCE LLC SENIOR UNSECURED			1	2.B FE	196,623	136.2300	198,896	146,000	196,623					5.750	3.442	MN	1,399		12/30/2021	05/01/2043
60040#-AB-8	MILLENNIUM PIPELINE CO LLC				1.G PL	13,185,737	121.1550	15,975,154	13,185,737	13,185,737					6.000	6.000	MJSD	2,198	785,385	08/26/2010	06/30/2032
07177M-AB-9	BAXALTA INC SENIOR UNSECURED			1	2.B FE	1,342,553	107.8600	1,343,936	1,246,000	1,342,553					4.000	1.698	JD	1,108		12/30/2021	06/23/2025
61201#-AE-5	MONTANA DAKOTA UTILITIES CO				1.G	5,000,000	106.9650	5,348,255	5,000,000	5,000,000					3.780	3.780	AO	32,025	189,000	01/01/2019	10/30/2025
07177M-AN-3	BAXALTA INC SENIOR UNSECURED			1	2.B FE	473,675	133.2040	478,202	359,000	473,675					5.250	3.287	JD	419		12/30/2021	06/23/2045
61201#-AK-1	MONTANA DAKOTA UTILITIES CO				1.G	15,000,000	108.6070	16,291,005	15,000,000	15,000,000					3.730	3.730	MS	155,417	559,500	01/01/2019	03/21/2037
071813-AX-7	BAXTER INTERNATIONAL INC SENIOR UNSECURED			1	2.B FE	1,089,146	137.3230	1,088,971	793,000	1,089,146					6.250	3.231	JD	4,130		12/30/2021	12/01/2037
615369-AE-5	MOODYS CORPORATION				2.A FE	3,237,488	135.8640	4,422,383	3,255,000	3,239,690		347			5.250	5.286	JJ	78,798	170,888	07/07/2014	07/15/2044
071813-CB-3	BAXTER INTERNATIONAL INC SENIOR UNSECURED			1	2.B FE	5,512,147	94.8130	5,555,094	5,859,000	5,512,240		93			1.730	2.449	AO	25,340		12/30/2021	04/01/2031
615369-AQ-8	MOODYS CORPORATION			1	2.A FE	2,831,976	133.0120	3,629,906	2,729,000	2,826,947		(1,857)			4.875	4.638	JD	5,174	133,039	03/04/2019	12/17/2048
072722-AE-1	BAYCARE HEALTH SYSTEM SENIOR UNSECURED			1	1.C FE	478,408	118.9440	484,102	407,000	478,408					3.831	2.927	MN	1,992		12/30/2021	11/15/2050
61744Y-AL-2	MORGAN STANLEY			2,5	1.G FE	3,525,639	113.9670	4,011,631	3,520,000	3,524,738		(217)			3.971	3.959	JJ	61,736	139,779	07/19/2017	07/22/2038
07274N-AL-7	BAYER US FINANCE II LLC SENIOR UNSECURED			1	2.B FE	18,419,474	111.7840	18,418,650	16,477,000	18,419,474					4.375	2.517	JD	32,039		12/30/2021	12/15/2028
61980A-AD-5	MOTIVA ENTERPRISES LLC		D		2.B FE	10,122,560	123.0900	9,847,168	8,000,000	10,105,287		(17,273)			6.850	4.675	JJ	252,689		10/05/2021	01/15/2040
07274N-AN-3	BAYER US FINANCE II LLC SENIOR UNSECURED			1	2.B FE	232,378	117.0360	234,072	200,000	232,378					4.625	3.340	JD	154		12/30/2021	06/25/2038
55336V-AL-4	MPLX LP			2	2.B FE	4,434,917	122.4260	5,467,554	4,466,000	4,437,311		540			5.200	5.246	MS	77,411	232,232	02/07/2017	03/01/2047
07274N-AQ-6	BAYER US FINANCE II LLC SENIOR UNSECURED			1	2.B FE	373,433	123.3010	377,301	306,000	373,433					4.875	3.580	JD	249		12/30/2021	06/25/2048
55336V-AN-0	MPLX LP			2	2.B FE	15,958,794	115.3730	18,375,426	15,927,000	15,967,527		(716)			4.700	4.679	AO	158,031	748,569	02/22/2021	04/15/2048
072863-AC-7	BAYLOR SCOTT & WHITE HOL SENIOR UNSECURED			1	1.D FE	1,442,971	122.6410	1,454,522	1,186,000	1,442,971					4.185	2.918	MN	6,342		12/30/2021	11/15/2045
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP / MPT			1	3.A FE	8,603,384	105.5000	8,867,275	8,405,000	8,549,638		(29,593)			4.625	4.191	FA	161,971	388,731	03/13/2020	08/01/2029
072863-AF-0	BAYLOR SCOTT & WHITE HOL SENIOR SECURED			1	1.D FE	1,393,111	118.9900	1,411,221	1,186,000	1,393,111					3.967	2.969	MN	6,012		12/30/2021	11/15/2046
P7077@-AK-0	NASSAU AIRPORT DEVELOPMENT CO		D		3.C PL	4,125,000	93.8650	3,871,940	4,125,000	4,125,000					6.440	6.440	MJSD	738	263,034	08/30/2012	06/30/2035
072868-AC-6	BAYLOR UNIVERSITY SENIOR SECURED			1	1.E FE	518,223	112.4730	521,875	464,000	518,223					4.019	3.095	MS	6,216		12/30/2021	03/01/2038
63486*-AA-9	NATIONAL BASKETBALL ASSOCIATION IN			1	1.G FE	3,000,000	99.4670	2,983,998	3,000,000	3,000,000					2.410	2.410	JD	3,013	72,300	12/16/2020	12/16/2023
075887-AN-9	BECTON DICKINSON AND CO SENIOR UNSECURED				2.C FE	220,824	125.8380	221,475	176,000	220,824					7.000	2.138	FA	5,133		12/30/2021	08/01/2027
62979*-AA-5	NATIONAL STORAGE AFFILIATES TRUST				2.B FE	3,500,000	107.6680	3,768,370	3,500,000	3,500,000					3.980	3.980	FA	46,820	139,300	08/30/2019	08/30/2029
075887-AV-1	BECTON DICKINSON AND CO SENIOR UNSECURED			1	2.C FE	75,734	133.8850	76,314	57,000	75,734					6.000	3.466	MN	437		12/30/2021	05/15/2039
63859W-AF-6	NATIONWIDE BUILDING SOCIETY		D	2,5	2.B FE	970,838	106.6100	1,066,098	1,000,000	976,583		1,639			4.125	4.398	AO	8,365	41,250	04/24/2018	10/18/2032
075887-BF-5	BECTON DICKINSON AND CO SENIOR UNSECURED			1	2.C FE	12,245,370	106.3150	12,260,246	11,532,000	12,245,370					3.734	1.585	JD	19,138		12/30/2021	12/15/2024
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC				1.G FE	8,252,139	121.1790	11,096,334	9,157,000	8,387,984		20,020			4.450	5.106	JJ	187,897	407,487	12/10/2013	01/15/2043
075887-BG-3	BECTON DICKINSON AND CO SENIOR UNSECURED			1	2.C FE	297,254	125.8580	300,801	239,000	297,254					4.685	3.181	JD	498		12/30/2021	12/15/2044
64079*-AB-8	NEPTUNE SNR SECURED NOTES				1.F PL	2,214,120	112.7730	2,268,161	2,011,264	2,101,978		(15,146)			6.210	4.574	MJSD	32,736	94,839	12/16/2013	06/30/2027
075887-BX-6	BECTON DICKINSON AND CO SENIOR UNSECURED			1	2.C FE	103,914	126.4950	104,991	83,000	103,914					4.669	3.212	JD	269		12/30/2021	06/06/2047
641423-BZ-0	NEVADA POWER COMPANY			1	1.F FE	1,136,455	128.7700	1,467,980	1,140,000	1,137,197		85			5.375	5.396	MS	18,042	61,275	09/09/2010	09/15/2040
075887-CK-3	BECTON DICKINSON AND CO SENIOR UNSECURED			1	2.C FE	106,305	112.6180	106,987	95,000	106,305					3.794	3.156	MN	410		12/30/2021	05/20/2050
645869-G*-3	NEW JERSEY NATURAL GAS CO			1	1.E	5,000,000	99.3710	4,968,565	5,000,000	5,000,000					3.130	3.130	JD	435	156,500	06/30/2020	06/30/2050
075887-CL-1	BECTON DICKINSON AND CO SENIOR UNSECURED			1	2.C FE	7,646,187	96.2380	7,673,056	7,973,000	7,646,277		90			1.957	2.462	FA	60,679		12/30/2021	02/11/2031
62912X-AC-8	NGPL PIPECO LLC				2.C FE	1,238,635	140.0040	1,288,037	920,000	1,228,353		(6,954)			7.768	4.710	JD	3,176	51,657	07/12/2021	12/15/2037
084664-CQ-2	BERKSHIRE HATHAWAY FIN SENIOR UNSECURED			1	1.C FE	59,019	121.7700	59,667	49,000	59,019					4.200	3.070	FA	777		12/30/2021	08/15/2048
65473Q-AZ-6	NISOURCE FINANCE CORPORATION			1	2.B FE	4,534,167	131.4250	5,113,758	3,891,000	4,430,972		(16,523)			5.800	4.707	FA	94,033	225,678	07/21/2016	02/01/2042
09062X-AD-5	BIOGEN INC SENIOR UNSECURED			1	1.G FE	828,348	129.6460	836,217	645,000	828,348					5.200	3.437	MS	9,876		12/30/2021	09/15/2045
65473Q-AX-1	NISOURCE INC			1	2.B FE	1,675,901	136.9280	1,959,437	1,431,000	1,640,818		(6,695)			5.950	4.766	JD	3,784	85,145	03/08/2016	06/15/2041
09062X-AF-0	BIOGEN INC SENIOR UNSECURED			1	1.G FE	2,570,412	108.6580	2,574,108	2,369,000	2,570,412					4.050	1.675	MS	28,250		12/30/2021	09/15/2025
655044-AS-4	NOBLE ENERGY INC				1.D FE	8,064,356	191.5750	15,048,193	7,855,000	8,064,288		(68)			7.250	7.061	FA	237,286	284,744	07/17/2003	08/01/2097
09256B-AD-9	BLACKSTONE HOLDINGS FINA SENIOR UNSECURED			1	1.E FE	1,964,313	104.0330	1,964,143	1,888,000	1,964,313					4.750	1.123	FA	33,879		12/30/2021	02/15/2023
655855-FB-5	NORFOLK SOUTHERN RAILWAY CO				2.A FE	1,365,969	160.6500	2,165,566	1,348,000	1,337,460		184			7.875	7.766	MN	13,564	106,155	08/30/2004	05/15/2043
09256B-AG-2	BLACKSTONE HOLDINGS FINA SENIOR UNSECURED			1	1.E FE	919,484	130.6600	930,299	712,000	919,484					5.000	3.175	JD	1,582		12/30/2021	06/15/2044
665501-AK-8	NORTHERN NATURAL GAS CO			2	1.F FE	6,865,829	114.2370	9,032,727	7,907,000	7,028,464		23,884			4.100	4.965	MS	95,455	324,187	12/11/2013	09/15/2042
09256B-AH-0	BLACKSTONE HOLDINGS FINA SENIOR UNSECURED			1	1.E FE	334,874	122.8730	339,129	276,000	334,874					4.450	3.159	JJ	5,663		12/30/2021	07/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
66989H-AH-1	NOVARTIS CAPITAL CORP		D		1.D FE	5,073,875	127.8430	6,539,159	5,115,000	5,079,994		901			4.400	4.449	MN	34,384	225,060	02/18/2014	05/06/2044
09256B-AJ-6	BLACKSTONE HOLDINGS FINA SENIOR UNSECURED			1	1.E FE	412,650	105.5210	412,587	391,000	412,650					3.150	2.123	AO	3,045		12/30/2021	10/02/2027
66989H-AK-4	NOVARTIS CAPITAL CORP		D	1	1.D FE	1,170,131	121.3060	1,297,972	1,070,000	1,157,626		(2,393)			4.000	3.485	MN	4,874	42,800	05/03/2016	11/20/2045
09256B-AL-1	BLACKSTONE HOLDINGS FINA SENIOR UNSECURED			1	1.E FE	456,989	101.5570	458,022	451,000	456,989					2.500	2.318	JJ	5,356		12/30/2021	01/10/2030
67022*-AF-0	NSTAR GAS CO			1	1.F	3,000,000	98.5340	2,956,029	3,000,000	3,000,000					3.150	3.150	MN	15,750	94,500	05/07/2020	05/01/2050
09256B-AM-9	BLACKSTONE HOLDINGS FINA SENIOR UNSECURED			1	1.E FE	65,416	108.4940	66,181	61,000	65,416					3.500	3.108	MS	658		12/30/2021	09/10/2049
Q65188-AA-0	NSW ELECTRICITY NETWORKS FINANCE P		D		2.B	4,000,000	103.9400	4,157,584	4,000,000	4,000,000					3.080	3.080	MS	35,933	123,200	09/16/2016	09/16/2026
09261B-AA-8	BLACKSTONE HOLDINGS FINA SENIOR UNSECURED			1	1.E FE	5,837,039	93.1760	5,857,975	6,287,000	5,837,160		120			1.600	2.470	MS	25,427		12/30/2021	03/30/2031
Q65188-AB-8	NSW ELECTRICITY NETWORKS FINANCE P		D		2.B FE	15,000,000	103.2530	15,488,010	15,000,000	15,000,000					3.180	3.180	MS	139,125	477,000	09/16/2016	03/16/2029
093662-AJ-3	BLOCK FINANCIAL SENIOR UNSECURED			1	2.C FE	5,720,286	100.1940	5,731,097	5,720,000	5,720,286					2.500	2.499	JJ	73,883		12/30/2021	07/15/2028
Q65188-AC-6	NSW ELECTRICITY NETWORKS FINANCE P		D		2.B FE	10,000,000	104.1870	10,418,690	10,000,000	10,000,000					3.330	3.330	MS	97,125	333,000	09/16/2016	09/16/2031
09581J-AA-4	BLUE OWL FINANCE LLC SENIOR UNSECURED			1	2.B FE	5,652,719	97.9660	5,672,231	5,790,000	5,652,750		31			3.125	3.421	JD	10,555		12/30/2021	06/10/2031
Q65188-AF-9	NSW ELECTRICITY NETWORKS FINANCE P		D	1	2.B FE	8,000,000	106.2570	8,500,584	8,000,000	8,000,000					3.650	3.650	AO	60,833	292,000	10/16/2017	10/16/2029
097023-AG-0	BOEING CO SENIOR UNSECURED				2.C FE	99,236	146.7480	99,789	68,000	99,236					8.625	3.170	MN	749		12/30/2021	11/15/2031
677347-CE-4	OHIO EDISON COMPANY				2.B FE	3,733,061	142.3580	5,334,169	3,747,000	3,736,950		392			6.875	6.905	JJ	118,785	257,606	06/21/2006	07/15/2036
097023-AS-4	BOEING CO SENIOR UNSECURED			1	2.C FE	218,855	134.6770	220,870	164,000	218,855					6.625	3.826	FA	4,105		12/30/2021	02/15/2038
677415-CF-6	OHIO POWER COMPANY				1.G FE	1,804,551	134.8710	2,445,218	1,813,000	1,807,923		301			6.600	6.636	FA	45,204	119,658	02/11/2003	02/15/2033
097023-AU-9	BOEING CO SENIOR UNSECURED			1	2.C FE	212,414	126.5540	213,876	169,000	212,414					6.125	3.341	FA	3,910		12/30/2021	02/15/2033
67755#-AB-8	OHIO STATE ENERGY PARTNERS LLC			1	1.G PL	25,000,000	113.2370	28,309,325	25,000,000	25,000,000					4.130	4.130	MJSD	2,868	1,032,500	07/06/2017	07/06/2037
097023-BA-2	BOEING CO SENIOR UNSECURED			1	2.C FE	106,714	128.2990	107,771	84,000	106,714					5.875	3.797	FA	1,864		12/30/2021	02/15/2040
67095#-AA-9	OMEGA ACQUISITION CORP				5.B	9,085,739	100.0000	9,259,655	9,259,655	9,259,655					12.250	12.250	JAJO	289,879	1,202,352	02/08/2017	02/19/2022
097023-BK-0	BOEING CO SENIOR UNSECURED			1	2.C FE	73,980	100.4070	74,301	74,000	73,980					3.300	3.302	MS	814		12/30/2021	03/01/2035
BHM20Y-YL-6	OMEGA ACQUISITION CORP			2	5.B GI	3,026,826	100.0000	3,086,826	3,086,826	3,080,334		23,774			12.250	13.116	JAJO	96,635	380,370	07/01/2019	02/19/2022
097023-CE-3	BOEING CO SENIOR UNSECURED			1	2.C FE	103,592	101.7050	104,756	103,000	103,592					3.500	3.455	MS	1,202		12/30/2021	03/01/2039
68233D-AT-4	ONCOR ELECTRIC DELIVERY CO LLC				1.F FE	2,291,218	138.1670	3,212,380	2,325,000	2,305,186		1,263			7.000	7.118	MN	27,125	162,750	05/01/2002	05/01/2032
09778P-AA-3	BON SECOURS MERCY SENIOR SECURED			1	1.E FE	8,062,712	108.7940	8,099,713	7,445,000	8,062,712					3.464	2.244	JD	21,491		12/30/2021	06/01/2030
68233J-AH-7	ONCOR ELECTRIC DELIVERY CO LLC				1.F FE	3,435,177	132.5840	4,502,546	3,396,000	3,426,989		(972)			5.250	5.173	MS	45,068	178,290	05/31/2011	09/30/2040
09778P-AB-1	BON SECOURS MERCY SENIOR SECURED			1	1.E FE	3,196,379	98.3200	3,218,014	3,273,000	3,196,398		19			2.095	2.374	JD	5,714		12/30/2021	06/01/2031
68389X-AE-5	ORACLE CORPORATION				2.A FE	6,055,566	134.8820	8,181,924	6,066,000	6,058,084		267			6.500	6.513	AO	83,239	394,290	04/02/2008	04/15/2038
099724-AH-9	BORGWARNER INC SENIOR UNSECURED			1	2.A FE	97,906	116.3130	98,866	85,000	97,906					4.375	3.421	MS	1,095		12/30/2021	03/15/2045
68389X-AH-8	ORACLE CORPORATION				2.A FE	5,291,174	132.5440	5,520,437	4,165,000	5,125,806		(36,347)			6.125	4.245	JJ	122,593	255,106	01/20/2017	07/08/2039
100743-AJ-2	BOSTON GAS COMPANY SENIOR UNSECURED			1	2.A FE	211,518	113.8650	212,928	187,000	211,518					4.487	3.568	FA	3,170		12/30/2021	02/15/2042
68389X-AM-7	ORACLE CORPORATION				2.A FE	537,945	122.1110	610,555	500,000	531,021		(1,013)			5.375	4.863	JJ	12,392	26,875	12/10/2013	07/15/2040
10112R-AW-4	BOSTON PROPERTIES LP SENIOR UNSECURED			1	2.A FE	4,362,619	104.5980	4,363,829	4,172,000	4,362,619					3.800	1.565	FA	66,057		12/30/2021	02/01/2024
68389X-BE-4	ORACLE CORPORATION			1	2.A FE	468,165	107.1040	535,521	500,000	475,736		1,311			3.900	4.383	MN	2,492	19,500	06/30/2015	05/15/2035
10112R-AX-2	BOSTON PROPERTIES LP SENIOR UNSECURED			1	2.A FE	2,148,428	107.1800	2,147,887	2,004,000	2,148,428					3.650	1.812	FA	30,478		12/30/2021	02/01/2026
68389X-BX-2	ORACLE CORPORATION			2	2.A FE	14,189,409	97.9140	13,531,687	13,820,000	14,188,040		(1,369)			3.600	3.450	AO	124,380		10/27/2021	04/01/2050
10112R-AY-0	BOSTON PROPERTIES LP SENIOR UNSECURED			1	2.A FE	904,617	104.1120	905,774	870,000	904,617					2.750	1.871	AO	5,981		12/30/2021	10/01/2026
P57908-AF-5	ORBIA ADVANCE CORP SAB DE CV		D	1	2.C FE	415,500	122.8750	491,500	400,000	414,303		(307)			5.875	5.595	MS	6,789	23,500	09/27/2017	09/17/2044
10112R-BC-7	BOSTON PROPERTIES LP SENIOR UNSECURED			1	2.A FE	545,748	101.9310	547,369	537,000	545,748					2.900	2.677	MS	4,585		12/30/2021	03/15/2030
695114-BZ-0	PACIFICORP				1.E FE	6,949,890	125.7370	8,770,128	6,975,000	6,958,998		800			5.250	5.274	JD	16,275	366,188	06/08/2005	06/15/2035
10112R-BD-5	BOSTON PROPERTIES LP SENIOR UNSECURED			1	2.A FE	5,744,115	104.6600	5,767,813	5,511,000	5,744,115					3.250	2.721	JJ	75,126		12/30/2021	01/30/2031
698525-AA-0	PANOCHE ENERGY CENTER LLC				4.A FE	4,783,076	97.7500	4,675,457	4,783,076	4,783,076					6.885	6.885	FA	110,686	321,835	01/24/2008	07/31/2029
101137-AE-7	BOSTON SCIENTIFIC CORP SENIOR UNSECURED			1	2.B FE	67,225	138.5680	67,898	49,000	67,225					7.000	3.576	MN	438		12/30/2021	11/15/2035
701885-AJ-4	PARSLEY ENERGY LLC			1	2.B FE	585,000	100.6250	588,656	585,000	585,000					4.125	4.125	FA	9,116	24,131	02/12/2020	02/15/2028
101137-AN-7	BOSTON SCIENTIFIC CORP SENIOR UNSECURED			1	2.B FE	4,535,390	104.4690	4,534,999	4,341,000	4,535,390					4.125	1.525	AO	44,767		12/30/2021	10/01/2023
701885-AH-8	PARSLEY ENERGY LLC/ PARSLEY FINANC			1	2.B FE	155,250	102.1250	153,188	150,000	154,091		(962)			5.625	4.828	AO	1,781	8,438	10/14/2020	10/15/2027
101137-AR-8	BOSTON SCIENTIFIC CORP SENIOR UNSECURED			1	2.B FE	6,067,366	107.5080	6,074,202	5,650,000	6,067,366					3.850	1.593	MN	27,795		12/30/2021	05/15/2025
703428-AG-3	PATTERSON COS INC				3.B PL	1,000,000	99.2650	992,646	1,000,000	1,000,000					3.480	3.480	MS	9,473	34,800	03/23/2015	03/24/2025
101137-AT-4	BOSTON SCIENTIFIC CORP SENIOR UNSECURED			1	2.B FE	223,058	119.8990	225,410	188,000	223,058					4.550	3.137	MS	2,851		12/30/2021	03/01/2039
70432*-AA-9	PAYCHEX INC			1	2.A	5,000,000	109.0940	5,454,690	5,000,000	5,000,000					4.070	4.070	MS	61,050	203,500	03/13/2019	03/13/2026
101137-AU-1	BOSTON SCIENTIFIC CORP SENIOR UNSECURED			1	2.B FE	457,511	127.0870	461,326	363,000	457,511					4.700	3.250	MS	5,687		12/30/2021	03/01/2049
71644E-AG-7	PETRO-CANADA		A		2.A FE	8,024,870	128.5630	8,999,424	7,000,000	7,881,905		(46,589)			5.950	4.672	MN	53,219	416,500	10/04/2018	05/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
101137-AX-5	BOSTON SCIENTIFIC CORP SENIOR UNSECURED			1	2.B FE	9,379,672	111.1410	9,412,531	8,469,000	9,379,672					4.000	2.360	MS	112,920		12/30/2021	03/01/2029
717081-CY-7	PFIZER INC.	RA			1.F FE	13,999,875	161.3710	22,604,794	14,008,000	14,001,501		187			7.200	7.205	MS	296,970	1,008,576	03/17/2009	03/15/2039
102291-AA-9	BOWDOIN COLLEGE SENIOR UNSECURED			1	1.C FE	849,362	133.9890	864,229	645,000	849,362					4.693	3.526	JJ	15,135		12/30/2021	07/01/2112
718172-AP-4	PHILIP MORRIS INTERNATIONAL INC				1.F FE	6,084,051	115.6440	7,528,437	6,510,000	6,153,135		10,114			4.500	4.931	MS	82,189	292,950	12/04/2013	03/20/2042
10373Q-AE-0	BP CAP MARKETS AMERICA SENIOR UNSECURED			1	1.F FE	14,050,811	112.9640	14,035,777	12,425,000	14,050,811					4.234	2.168	MN	80,373		12/30/2021	11/06/2028
718172-AU-3	PHILIP MORRIS INTERNATIONAL INC				1.F FE	2,613,116	107.5530	3,153,466	2,932,000	2,658,194		7,841			3.875	4.579	FA	41,028	113,615	06/30/2015	08/21/2042
10373Q-AL-4	BP CAP MARKETS AMERICA SENIOR UNSECURED			1	1.F FE	17,975,032	102.4260	17,976,787	17,551,000	17,975,032					2.750	0.959	MN	68,376		12/30/2021	05/10/2023
718172-AW-9	PHILIP MORRIS INTERNATIONAL INC				1.F FE	5,410,594	110.5640	6,554,222	5,928,000	5,491,620		11,854			4.125	4.676	MS	79,472	244,530	02/04/2014	03/04/2043
10373Q-BP-4	BP CAP MARKETS AMERICA SENIOR UNSECURED			1	1.F FE	80,023	96.3690	80,950	84,000	80,023					2.939	3.188	JD	185		12/30/2021	06/04/2051
718172-BD-0	PHILIP MORRIS INTERNATIONAL INC				1.F FE	6,876,792	121.7060	8,488,987	6,975,000	6,891,050		2,088			4.875	4.966	MN	43,448	340,031	12/04/2013	11/15/2043
105340-AQ-6	BRANDYWINE OPER PARTNERS SENIOR UNSECURED			1	2.C FE	1,642,991	107.5510	1,645,530	1,530,000	1,642,991					3.950	2.587	MN	7,722		12/30/2021	11/15/2027
725906-AH-4	PLACER DOME INC		A		2.B FE	5,289,274	127.6340	6,539,966	5,124,000	5,218,262		(5,942)			6.375	6.141	MS	108,885	326,655	08/26/2003	03/01/2033
10922N-AG-8	BRIGHTHOUSE FINANCIAL IN SENIOR UNSECURED			1	2.B FE	148,635	119.4340	149,293	125,000	148,635					5.625	3.049	MN	898		12/30/2021	05/15/2030
72650T-AA-6	PLAINS END FINANCING LLC				3.A FE	4,644,989	106.6950	4,883,749	4,577,300	4,614,896		(4,806)			6.010	5.854	JAJO	58,076	268,511	06/26/2014	04/15/2028
110122-AP-3	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED			1	1.F FE	267,623	136.4390	268,785	197,000	267,623					5.875	2.892	MN	1,479		12/30/2021	11/15/2036
69351U-AM-5	PPL ELECTRIC UTILITIES CORPORATION				1.E FE	1,510,833	143.1210	2,095,296	1,464,000	1,500,264		(1,159)			6.250	6.018	MN	11,692	91,500	06/08/2009	05/15/2039
110122-AQ-1	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED			1	1.F FE	350,797	137.7910	352,745	256,000	350,797					6.125	3.197	MN	2,613		12/30/2021	05/01/2038
69351U-AN-3	PPL ELECTRIC UTILITIES CORPORATION			1	1.E FE	446,044	127.0810	476,555	375,000	431,347		(1,931)			5.200	4.059	JJ	8,992	19,500	02/19/2013	07/15/2041
110122-AX-6	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED			1	1.F FE	1,514,557	124.9940	1,524,927	1,220,000	1,514,557					4.500	3.001	MS	18,300		12/30/2021	03/01/2044
74170*-AE-9	PRIME PROPERTY FUND LLC				1.F	1,872,273	108.6380	1,901,163	1,750,000	1,810,353		(12,062)			3.980	3.165	JJ	29,214	69,650	06/30/2016	07/30/2026
110122-BB-3	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED			1	1.F FE	1,779,307	107.6640	1,781,839	1,655,000	1,779,307					3.250	1.722	FA	18,527		12/30/2021	02/27/2027
743315-AL-7	PROGRESSIVE CORP				1.F FE	4,637,445	136.9700	6,369,091	4,650,000	4,642,675		454			6.250	6.269	JD	24,219	290,625	11/18/2002	12/01/2032
110122-CN-6	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED			1	1.F FE	2,222,189	107.5840	2,225,913	2,069,000	2,222,189					3.200	1.478	JD	2,943		12/30/2021	06/15/2026
744320-AY-8	PRUDENTIAL FINANCIAL INC			1	1.G FE	657,608	116.1090	904,486	779,000	664,972		2,144			3.905	4.909	JD	2,028	30,420	05/04/2018	12/07/2047
110122-CP-1	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED			1	1.F FE	367,889	109.6040	369,365	337,000	367,889					3.400	2.085	JJ	4,933		12/30/2021	07/26/2029
744320-AY-8	PRUDENTIAL FINANCIAL INC	RA		1	1.G FE	19,297,701	116.1090	26,542,426	22,860,000	19,513,802		62,931			3.905	4.909	JD	59,512	892,683	05/04/2018	12/07/2047
110122-CQ-9	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED			1	1.F FE	613,397	118.5810	618,993	522,000	613,397					4.125	2.845	JD	957		12/30/2021	06/15/2039
744448-CA-7	PUBLIC SERVICE COMPANY OF COLORADO				1.F FE	1,640,379	150.8750	2,484,911	1,647,000	1,641,919		166			6.500	6.531	FA	44,606	107,055	08/06/2008	08/01/2038
110122-CR-7	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED			1	1.F FE	281,936	124.0170	285,239	230,000	281,936					4.250	3.041	AO	1,765		12/30/2021	10/26/2049
74456Q-AP-1	PUBLIC SERVICE ELECTRIC AND GAS CO				1.E FE	5,942,223	127.1950	7,582,088	5,961,000	5,949,007		597			5.250	5.271	JJ	156,476	312,953	06/22/2005	07/01/2035
110122-DC-9	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED			1	1.F FE	1,572,211	108.2510	1,571,805	1,452,000	1,572,211					3.875	1.519	FA	21,256		12/30/2021	08/15/2025
745867-AP-6	PULTE HOMES INC				2.C FE	203,495	130.0340	258,768	199,000	202,410		(203)			6.375	6.163	MN	1,621	12,686	01/25/2017	05/15/2033
110122-DE-5	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED			1	1.F FE	7,530,258	111.5390	7,564,575	6,782,000	7,530,258					3.900	1.982	FA	96,248		12/30/2021	02/20/2028
747525-AK-9	QUALCOMM INC			1	1.F FE	9,840,600	132.4910	12,316,382	9,296,000	9,785,475		(12,157)			4.800	4.432	MN	50,818	446,208	01/20/2017	05/20/2045
110122-DJ-4	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED			1	1.F FE	933,760	133.2510	948,747	712,000	933,760					5.000	3.126	FA	13,449		12/30/2021	08/15/2045
747525-AV-5	QUALCOMM INCORPORATED			2	1.F FE	11,218,807	125.2190	14,331,257	11,445,000	11,229,706		4,100			4.300	4.420	MN	56,049	492,135	10/25/2018	05/20/2047
110122-DL-9	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED			1	1.F FE	500,892	128.1400	506,153	395,000	500,892					4.550	3.054	FA	6,540		12/30/2021	02/20/2048
913017-BT-5	RAYTHEON TECHNOLOGIES CORPORATION				2.A FE	18,873,888	123.6220	21,260,494	17,198,000	18,788,788		(55,937)			4.500	3.815	JD	64,493	773,910	05/20/2020	06/01/2042
11041R-AL-2	BAE SYSTEMS FINANCE INC SENIOR UNSECURED			1	2.B FE	872,353	127.6920	873,413	684,000	872,353					7.500	2.165	JJ	25,650		12/30/2021	07/01/2027
913017-CJ-6	RAYTHEON TECHNOLOGIES CORPORATION			1	2.A FE	8,900,430	111.4020	11,697,179	10,500,000	8,994,873		31,313			3.750	4.738	MN	65,625	393,750	10/26/2018	11/01/2046
11120V-AE-3	BRIXMOR OPERATING PART SENIOR UNSECURED			1	2.C FE	2,067,172	108.0420	2,070,085	1,916,000	2,067,172					3.900	2.284	MS	22,002		12/30/2021	03/15/2027
761713-BA-3	REYNOLDS AMERICAN INC			1	2.B FE	4,285,972	118.4930	5,101,119	4,305,000	4,289,980		712			5.700	5.737	FA	92,701	245,385	06/09/2015	08/15/2035
11120V-AH-6	BRIXMOR OPERATING PART SENIOR UNSECURED			1	2.C FE	449,028	110.8780	450,165	406,000	449,028					4.125	2.540	MN	2,140		12/30/2021	05/15/2029
761713-BB-1	REYNOLDS AMERICAN INC			1	2.B FE	4,303,332	121.5040	5,256,267	4,326,000	4,305,535		393			5.850	5.887	FA	95,605	253,071	06/09/2015	08/15/2045
11133T-AE-3	BROADRIDGE FINANCIAL SOL SENIOR UNSECURED			1	2.A FE	971,416	100.4850	974,705	970,000	971,416					2.600	2.582	MN	4,203		12/30/2021	05/01/2031
767201-AL-0	RIO TINTO FINANCE (USA) LIMITED		D		1.F FE	3,228,632	133.0410	4,314,513	3,243,000	3,231,545		347			5.200	5.071	MN	27,638	168,636	05/17/2011	11/02/2040
11134L-AH-2	BROADCOM CRP / CAYMN FI SENIOR UNSECURED			1	2.C FE	22,236,876	108.4920	22,265,813	20,523,000	22,236,876					3.875	2.120	JJ	366,706		12/30/2021	01/15/2027
771367-BX-6	ROCHESTER GAS & ELECTRIC				1.F FE	5,522,995	133.8280	7,031,334	5,254,000	5,450,309		(12,162)			6.375	5.914	MS	111,648	334,943	05/29/2014	09/01/2033
11134L-AR-0	BROADCOM CRP / CAYMN FI SENIOR UNSECURED			1	2.C FE	2,078,849	106.9000	2,089,895	1,955,000	2,078,849					3.500	2.368	JJ	31,552		12/30/2021	01/15/2028
773903-AC-3	ROCKWELL AUTOMATION INC				1.G FE	15,484,133	148.4200	29,231,339	19,695,000	15,486,707		(603)			5.200	6.609	JJ	472,242	1,024,140	08/30/2016	01/15/2098
11135F-AS-0	BROADCOM INC SENIOR UNSECURED			1	2.C FE	107,627	112.5110	108,011	96,000	107,627					4.300	2.987	MN	527		12/30/2021	11/15/2032
77509N-AF-0	ROGERS COMMUNICATIONS INC.		A		2.A FE	2,857,671	150.7970	3,525,622	2,338,000	2,645,727		(19,824)			8.750	6.942	MN	34,096	204,575	05/15/2008	05/01/2032
11135F-BA-8	BROADCOM INC SENIOR UNSECURED			1	2.C FE	5,629,060	113.9250	5,649,541	4,959,000	5,629,060					4.750	2.696	AO	49,728		12/30/2021	04/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
749868-AS-0	RREEF AMERICA REIT II INC				1.G	3,000,000	102.4670	3,074,001	3,000,000	3,000,000					3.390	3.390	JJ	49,720	101,700	01/05/2016	01/05/2023
11135F-BG-5	BROADCOM INC SENIOR UNSECURED			1	2.C FE	538,577	104.8500	550,463	525,000	538,577					3.750	3.606	FA	7,438		12/30/2021	02/15/2051
749868-AV-3	RREEF AMERICA REIT II INC				1.G	4,000,000	107.6110	4,304,432	4,000,000	4,000,000					3.850	3.850	JJ	75,289	154,000	01/05/2016	01/05/2026
11135F-BH-3	BROADCOM INC SENIOR UNSECURED			1	2.C FE	5,908,466	98.1580	5,954,264	6,066,000	5,908,510		44			2.450	2.774	FA	56,144		12/30/2021	02/15/2031
78649*-AC-7	SAFEMARK INC - A				5.C	888,968	100.0000	888,969	888,969	888,969					12.000	12.000	MJSD	26,747	59,932	02/24/2021	03/31/2024
11135F-BJ-9	BROADCOM INC SENIOR UNSECURED			1	2.C FE	9,538,267	102.4720	9,654,912	9,422,000	9,538,267					3.500	3.411	FA	124,580		12/30/2021	02/15/2041
78649*-AD-5	SAFEMARK INC - B				5.C	9,245,957	100.0000	9,692,385	9,692,385	9,692,187		(4,582)			12.000	12.002	MJSD	291,620	653,434	09/14/2015	03/31/2024
11135F-BL-4	BROADCOM INC SENIOR UNSECURED			1	2.C FE	3,616,917	104.7360	3,640,623	3,476,000	3,616,917					3.469	3.070	AO	25,456		12/30/2021	04/15/2034
797440-BJ-2	SAN DIEGO GAS & ELEC				1.F FE	5,603,462	135.1660	7,597,670	5,621,000	5,608,147		476			6.125	6.148	MS	101,373	344,286	09/17/2007	09/15/2037
11271R-AB-5	BROOKFIELD FINANCE LLC SENIOR UNSECURED			1	1.G FE	50,584	104.5720	51,240	49,000	50,584					3.450	3.274	AO	357		12/30/2021	04/15/2050
797440-BL-7	SAN DIEGO GAS & ELECTRIC				1.F FE	1,483,680	132.4940	1,848,295	1,395,000	1,463,462		(2,247)			5.350	4.940	MN	9,536	74,633	07/08/2010	05/15/2040
114259-AP-9	BROOKLYN UNION GAS CO SENIOR UNSECURED			1	2.A FE	140,475	116.9330	141,489	121,000	140,475					4.504	3.511	MS	1,680		12/30/2021	03/10/2046
80282K-AW-6	SANTANDER HOLDINGS USA INC			2	2.A FE	5,274,038	104.2310	5,420,002	5,200,000	5,238,237		(14,884)			3.500	3.184	JD	12,133	182,000	07/11/2019	06/07/2024
114259-AQ-7	BROOKLYN UNION GAS CO SENIOR UNSECURED			1	2.A FE	250,754	114.6830	252,303	220,000	250,754					4.273	3.457	MS	2,768		12/30/2021	03/15/2048
G78158-AG-6	SAP IRELAND US FINANCIAL SERVICES		D		1.F	1,003,070	102.1100	1,021,098	1,000,000	1,000,424		(473)			3.180	3.130	MN	4,063	31,800	12/15/2015	11/15/2022
114259-AU-8	BROOKLYN UNION GAS CO SENIOR UNSECURED			1	2.A FE	171,070	117.8840	172,111	146,000	171,070					4.487	3.502	MS	2,129		12/30/2021	03/04/2049
L8038*-AA-4	SBM BALEIA AZUL SARL		D		3.C	4,009,671	102.8260	4,160,622	4,046,280	4,043,850		10,483			5.500	5.796	MJSD	9,891	216,516	12/27/2017	09/15/2027
115236-AA-9	BROWN & BROWN INC SENIOR UNSECURED			1	2.C FE	1,084,508	106.6810	1,084,946	1,017,000	1,084,508					4.200	1.682	MS	12,577		12/30/2021	09/15/2024
80874Y-AW-0	SCIENTIFIC GAMES CORPORATION			2	4.A FE	469,338	102.9500	499,308	485,000	475,351		2,229			5.000	5.590	AO	5,119	24,250	03/11/2019	10/15/2025
115236-AB-7	BROWN & BROWN INC SENIOR UNSECURED			1	2.C FE	3,930,153	112.5310	3,939,710	3,501,000	3,930,153					4.500	2.622	MS	46,388		12/30/2021	03/15/2029
816851-AP-4	SEMPRA ENERGY				2.B FE	4,610,894	138.0190	6,417,897	4,650,000	4,619,301		940			6.000	6.061	AO	58,900	279,000	10/05/2009	10/15/2039
12189L-AA-9	BURLINGTN NORTH SANTA FE SENIOR UNSECURED			1	1.D FE	814,818	139.1500	825,160	593,000	814,818					5.750	3.067	MN	5,683		12/30/2021	05/01/2040
822582-AD-4	SHELL INTERNATIONAL FINANCE BV		D		1.D FE	6,881,773	145.6210	9,022,659	6,196,000	6,711,505		(17,846)			6.375	5.608	JD	17,555	394,995	12/18/2008	12/15/2038
12189L-AE-1	BURLINGTN NORTH SANTA FE SENIOR UNSECURED			1	1.D FE	1,444,924	135.3510	1,464,498	1,082,000	1,444,924					5.400	3.090	JD	4,869		12/30/2021	06/01/2041
826418-BE-4	SIERRA PACIFIC POWER CO				1.F FE	5,505,025	144.2830	6,948,679	4,816,000	5,333,844		(20,373)			6.750	5.696	JJ	162,540	325,080	01/19/2011	07/01/2037
12189L-AK-7	BURLINGTN NORTH SANTA FE SENIOR UNSECURED			1	1.D FE	615,998	121.8690	626,407	514,000	615,998					4.375	3.071	MS	7,496		12/30/2021	09/01/2042
D8286#-AA-8	SIRONA DENTAL SERVICES GMBH		B		2.B	3,501,900	100.6500	3,433,769	3,411,600	3,411,600				(259,050)	0.980	0.980	AO	5,944	34,806	10/27/2016	10/27/2024
12189L-AN-1	BURLINGTN NORTH SANTA FE SENIOR UNSECURED			1	1.G FE	297,685	123.2760	302,026	245,000	297,685					4.450	3.064	MS	3,210		12/30/2021	03/15/2043
84263P-AM-2	SOUTHERN CONNECTICUT GAS CO				1.E FE	6,975,000	114.6720	7,998,386	6,975,000	6,975,000					5.778	5.778	MN	67,169	403,016	10/26/2005	11/01/2025
12189L-AP-6	BURLINGTN NORTH SANTA FE SENIOR UNSECURED			1	1.D FE	916,853	134.3100	928,082	691,000	916,853					5.150	3.073	MS	11,862		12/30/2021	09/01/2043
84265V-AE-5	SOUTHERN COPPER CORPORATION			D	2.A FE	52,688	139.8750	69,938	50,000	52,153		(68)			6.750	6.336	AO	703	3,375	04/28/2015	04/16/2040
12189L-AS-0	BURLINGTN NORTH SANTA FE SENIOR UNSECURED			1	1.G FE	516,749	131.0160	522,754	399,000	516,749					4.900	3.061	AO	4,888		12/30/2021	04/01/2044
84519#-AD-6	SOUTHWEST POWER POOL INC				1.F	4,060,645	119.7880	4,584,690	3,827,331	4,009,957		(7,136)			4.820	4.295	MJSD	512	183,550	04/15/2014	12/30/2042
12189L-AU-5	BURLINGTN NORTH SANTA FE SENIOR UNSECURED			1	1.G FE	491,439	126.5020	499,683	395,000	491,439					4.550	3.050	MS	5,991		12/30/2021	09/01/2044
84519#-AG-9	SOUTHWEST POWER POOL INC				1.F	1,375,000	103.0500	1,416,935	1,375,000	1,375,000					3.250	3.250	MJSD	124	41,641	11/30/2012	09/30/2024
12189L-AX-9	BURLINGTN NORTH SANTA FE SENIOR UNSECURED			1	1.G FE	1,247,716	128.4430	1,269,017	988,000	1,247,716					4.700	3.121	MS	15,479		12/30/2021	09/01/2045
84929#-AA-6	SPOWER FINANCE I LLC			1	3.A PL	17,609,452	100.0300	17,614,671	17,609,452	17,609,452					4.550	4.550	JD	2,226	798,126	11/21/2017	12/31/2036
12189T-AK-0	BURLINGTN NORTH SANTA FE SENIOR UNSECURED				1.D FE	12,855,864	133.4700	12,877,186	9,648,000	12,855,864					7.082	2.174	MN	91,103		12/30/2021	05/13/2029
784808-AA-1	SR SMITH LLC				5.A		100.0180								11.000	0.000	MAR	71,982		03/27/2017	03/27/2022
12189T-AN-4	BURLINGTN NORTH SANTA FE SENIOR UNSECURED			1	1.D FE	6,084,884	129.4240	6,038,924	4,666,000	6,084,884					6.750	2.169	MS	92,737		12/30/2021	03/15/2029
86203#-AA-8	STONEHENGE CAPITAL FUND CONNECTICU				1.G	107,891	100.0000	107,891	107,891	107,891					8.000	8.000	MJSD	384	8,216	12/10/2015	12/15/2025
12189T-AR-5	BURLINGTN NORTH SANTA FE SENIOR UNSECURED			1	1.D FE	3,697,072	143.5580	3,690,876	2,571,000	3,697,072					7.950	2.318	FA	77,216		12/30/2021	08/15/2030
871829-BR-7	SYSCO CORPORATION			2	2.B FE	12,866,344	98.4280	12,752,306	12,956,000	12,866,430		85			3.150	3.186	JD	19,272		12/01/2021	12/14/2051
124845-AF-5	CBS BROADCASTING INC SENIOR UNSECURED				2.B FE	1,407,768	109.2070	1,407,678	1,289,000	1,407,768					7.125	1.988	MN	15,307		12/30/2021	11/01/2023
878742-AE-5	TECK RESOURCES LTD		A		2.C FE	549,628	129.6400	680,608	525,000	545,628		(967)			6.125	5.709	AO	8,039	32,156	06/28/2017	10/01/2035
124857-AF-0	CBS CORP SENIOR UNSECURED			1	2.B FE	96,880	133.2360	97,262	73,000	96,880					5.900	3.508	AO	909		12/30/2021	10/15/2040
88032W-AG-1	TENCENT HOLDINGS LTD		D	2	1.E FE	997,264	106.1490	1,061,485	1,000,000	998,041		283			3.595	3.631	JJ	16,178	35,950	03/26/2019	01/19/2028
124857-AJ-2	CBS CORP SENIOR UNSECURED			1	2.B FE	113,147	119.3780	113,409	95,000	113,147					4.850	3.533	JJ	2,304		12/30/2021	07/01/2042
883199-AR-2	TEXTRON FINANCIAL CORP			5	3.A FE	4,645,039	85.7500	4,558,470	5,316,000	4,649,369		4,330			1.891	2.488	FMAN	13,124	17,535	11/22/2021	02/15/2042
124857-AK-9	CBS CORP SENIOR UNSECURED			1	2.B FE	319,577	122.0320	323,385	265,000	319,577					4.900	3.566	FA	4,905		12/30/2021	08/15/2044
88731E-AJ-9	TIME WARNER ENTERTAINMENT CO LP				2.C FE	2,515,931	145.6020	3,114,420	2,139,000	2,366,435		(12,465)			8.375	7.015	JJ	82,604	179,141	10/10/2006	07/15/2033
124857-AM-5	CBS CORP SENIOR UNSECURED			1	2.B FE	4,738,664	105.9010	4,742,247	4,478,000	4,738,664					3.700	1.432	FA	62,592		12/30/2021	08/15/2024
87264A-CM-5	T-MOBILE USA INC			1	2.C FE	32,110,323	99.5390	32,147,982	32,297,000	32,110,562		239			3.400	3.431	AO	420,938		12/01/2021	10/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
124857-AN-3	CBS CORP SENIOR UNSECURED			1	2.B FE	131,902	118.8940	133,161	112,000	131,902					4.600	3.473	JJ	2,376		12/30/2021	01/15/2045
889175-BD-6	TOLEDO EDISON COMPANY (THE)				2.A FE	4,643,025	136.9850	6,369,816	4,650,000	4,644,981		192			6.150	6.161	MN	36,541	285,975	11/13/2006	05/15/2037
124857-AP-8	CBS CORP SENIOR UNSECURED			1	2.B FE	2,715,877	105.5070	2,717,860	2,576,000	2,715,877					3.500	1.662	JJ	41,574		12/30/2021	01/15/2025
89307#-AA-7	TRANS BAY CABLE LLC				1.E PL	6,421,440	103.2750	6,631,742	6,421,440	6,421,440					2.930	2.930	MJSD	523	186,109	06/29/2017	06/30/2047
124857-AQ-6	CBS CORP SENIOR UNSECURED			1	2.B FE	4,145,444	108.0150	4,151,016	3,843,000	4,145,444					4.000	1.965	JJ	70,882		12/30/2021	01/15/2026
893526-DF-7	TRANSCANADA PIPELINES LTD		A		2.A FE	3,222,778	125.1300	4,046,691	3,234,000	3,227,177		379			5.600	5.624	MS	45,779	181,104	03/22/2004	03/31/2034
125523-AH-3	CIGNA CORP SENIOR UNSECURED			1	2.A FE	260,986	113.7400	261,602	230,000	260,986					4.375	2.226	AO	2,124		12/30/2021	10/15/2028
893526-DJ-9	TRANSCANADA PIPELINES LTD		A		2.A FE	2,317,700	138.5560	3,221,418	2,325,000	2,319,145		168			6.100	6.123	JD	11,819	141,825	05/26/2010	06/01/2040
125523-AK-6	CIGNA CORP SENIOR UNSECURED			1	2.A FE	672,344	129.6440	679,335	524,000	672,344					4.900	3.305	JD	1,141		12/30/2021	12/15/2048
89352H-AE-9	TRANSCANADA PIPELINES LTD		A		2.A FE	3,972,490	149.7120	5,949,535	3,974,000	3,972,812		36			7.250	7.253	FA	108,843	288,115	08/06/2008	08/15/2038
125523-AX-8	CIGNA CORP SENIOR UNSECURED				2.A FE	1,987,696	129.3640	1,989,618	1,538,000	1,987,696					7.875	2.094	MN	15,476		12/30/2021	05/15/2027
893570-BL-4	TRANSCONTINENTAL GAS PIPE LINE			1	2.B FE	2,454,038	119.6980	2,782,976	2,325,000	2,364,238		(7,190)			7.080	6.642	JJ	75,904	164,610	02/05/1998	07/15/2026
125523-BD-1	CIGNA CORP SENIOR UNSECURED			1	2.A FE	132,429	135.8550	133,138	98,000	132,429					6.150	3.169	MN	770		12/30/2021	11/15/2036
89366L-AE-4	TRANSELEC SA		D	2	2.B FE	414,000	106.7510	427,004	400,000	408,700		(1,073)			3.875	3.523	JJ	7,276	15,500	08/31/2016	01/12/2029
125523-BH-2	CIGNA CORP SENIOR UNSECURED			1	2.A FE	215,892	127.8370	217,323	170,000	215,892					5.375	3.495	FA	3,452		12/30/2021	02/15/2042
G90068-AH-9	TRANSMISSION FINANCE DAC		D		2.A	10,000,000	104.4710	10,447,050	10,000,000	10,000,000					3.180	3.180	MN	50,350	318,000	05/04/2016	05/04/2026
125523-CB-4	CIGNA CORP SENIOR UNSECURED			1	2.A FE	1,267,886	107.4940	1,268,429	1,180,000	1,267,886					3.400	1.881	MS	13,373		12/30/2021	03/01/2027
Q91948-AF-4	TRANSPOWER NEW ZEALAND LTD		D		1.D	1,001,810	102.6160	1,026,160	1,000,000	1,000,227		(230)			3.600	3.576	JD	1,600	36,000	04/07/2014	12/15/2022
125523-CD-0	CIGNA CORP SENIOR UNSECURED			1	2.A FE	84,610	144.3110	85,143	59,000	84,610					6.125	3.165	MN	462		12/30/2021	11/15/2041
89407#-AG-3	TRANSWESTERN PIPELINE CO SENIOR LL				2.C	3,911,250	109.9570	3,848,502	3,500,000	3,624,024		(38,748)			5.660	4.362	JD	12,106	198,100	04/18/2013	12/09/2024
125523-CM-0	CIGNA CORP SENIOR UNSECURED			1	2.B FE	10,436,712	100.6250	10,465,000	10,400,000	10,436,712					2.375	2.332	MS	72,728		12/30/2021	03/15/2031
89417E-AH-2	TRAVELERS CO INC				1.F FE	4,764,229	135.4760	6,494,739	4,794,000	4,770,371		710			5.350	5.392	MN	42,747	256,479	10/27/2010	11/01/2040
125523-CQ-1	CIGNA CORP SENIOR UNSECURED			1	2.B FE	864,889	104.9600	873,267	832,000	864,889					3.400	3.191	MS	8,329		12/30/2021	03/15/2051
89420G-AE-9	TRAVELERS PROPERTY CASUALTY CORP.				1.F FE	2,659,893	139.0570	3,233,075	2,325,000	2,540,197		(13,789)			6.375	5.270	MS	43,642	148,219	11/03/2010	03/15/2033
12572Q-AG-0	CME GROUP INC SENIOR UNSECURED			1	1.D FE	641,122	105.0140	641,636	611,000	641,122					3.000	1.422	MS	5,397		12/30/2021	03/15/2025
872898-AE-1	TSMC ARIZONA CORP			1	1.D FE	5,919,480	105.3290	6,319,710	6,000,000	5,919,771		291			3.250	3.321	AO	35,750		10/20/2021	10/25/2051
12572Q-AH-8	CME GROUP INC SENIOR UNSECURED			1	1.D FE	78,333	129.8430	79,204	61,000	78,333					4.150	2.649	JD	113		12/30/2021	06/15/2048
90280*-AA-0	UFI JCGS KWAJALEIN FEDERAL REC.			4	1.D	34,972,411	116.7570	40,832,562	34,972,411	34,972,411					3.800	3.800	APR	996,714	1,328,952	10/27/2017	04/01/2039
12572Q-AJ-4	CME GROUP INC SENIOR UNSECURED			1	1.D FE	1,287,003	111.3120	1,292,332	1,161,000	1,287,003					3.750	1.953	JD	1,935		12/30/2021	06/15/2028
904000-AC-0	ULTRAMAR DIAMOND SHAMROCK CORP				2.B FE	4,702,650	148.3190	7,415,945	5,000,000	4,703,292		62			7.450	7.921	AO	78,639	372,500	08/08/2002	10/15/2097
125896-BM-1	CMS ENERGY CORP SENIOR UNSECURED			1	2.B FE	2,311,226	104.7430	2,310,631	2,206,000	2,311,226					3.875	1.627	MS	28,494		12/30/2021	03/01/2024
B95508-AA-9	UMICORE SA		B		2.B	5,836,500	101.7290	5,784,295	5,686,000	5,686,000				(431,750)	1.840	1.840	JD	6,975	107,796	12/07/2017	12/07/2027
125896-BP-4	CMS ENERGY CORP SENIOR UNSECURED			1	2.B FE	1,056,430	106.5970	1,057,442	992,000	1,056,430					3.600	1.855	MN	4,563		12/30/2021	11/15/2025
73019#-AA-0	UNION PACIFIC RR 2012-A - ABS			4	1.D	2,277,634	103.9790	2,368,259	2,277,634	2,277,634					3.000	3.000	MS	20,499	65,482	09/13/2012	09/13/2027
126117-AV-2	CNA FINANCIAL CORP SENIOR UNSECURED			1	2.B FE	188,943	110.7720	189,420	171,000	188,943					3.900	2.335	MN	1,112		12/30/2021	05/01/2029
73019#-AB-8	UNION PACIFIC RR 2012-B - ABS			4	1.D	2,363,360	103.9790	2,457,396	2,363,360	2,363,360					3.000	3.000	MS	21,270	67,947	09/13/2012	09/13/2027
126117-AW-0	CNA FINANCIAL CORP SENIOR UNSECURED			1	2.A FE	2,679,023	96.9330	2,687,952	2,773,000	2,679,051		28			2.050	2.489	FA	21,475		12/30/2021	08/15/2030
73019#-AC-6	UNION PACIFIC RR 2012-C - ABS			4	1.D	2,158,863	103.9790	2,244,762	2,158,863	2,158,863					3.000	3.000	MS	19,430	62,067	09/13/2012	09/13/2027
126408-GH-0	CSX CORP SENIOR UNSECURED			1	2.A FE	442,022	135.3120	437,058	323,000	442,022					6.000	2.910	AO	4,845		12/30/2021	10/01/2036
90931C-AA-6	UNITED AIRLINES 2019-1 CLASS AA PA				1.F FE	10,720,460	109.2560	11,600,434	10,617,702	10,714,797		(5,663)			4.150	3.991	FA	154,222	410,557	08/18/2021	08/25/2031
126408-GS-6	CSX CORP SENIOR UNSECURED			1	2.A FE	240,709	142.7970	239,899	168,000	240,709					6.220	3.106	AO	1,771		12/30/2021	04/30/2040
911312-BW-5	UNITED PARCEL SERVICE INC		RA	2	1.G FE	2,982,540	147.7230	4,431,681	3,000,000	2,982,982		255			5.300	5.339	AO	39,750	159,000	03/19/2020	04/01/2050
126408-GW-7	CSX CORP SENIOR UNSECURED			1	2.A FE	206,808	125.4710	208,282	166,000	206,808					4.750	3.114	MN	679		12/30/2021	05/30/2042
91324P-AX-0	UNITEDHEALTH GROUP INC				1.G FE	1,481,410	147.8250	1,974,942	1,336,000	1,445,191		(4,314)			6.500	5.697	JD	3,860	86,840	01/25/2011	06/15/2037
126408-GX-5	CSX CORP SENIOR UNSECURED			1	2.A FE	128,181	118.5410	128,024	108,000	128,181					4.400	3.180	MS	1,584		12/30/2021	03/01/2043
91324P-BE-1	UNITEDHEALTH GROUP INC				1.G FE	1,126,780	149.6650	1,496,646	1,000,000	1,096,135		(3,650)			6.625	5.696	MN	8,465	66,250	01/25/2011	11/15/2037
126408-GY-3	CSX CORP SENIOR UNSECURED			1	2.A FE	325,385	116.0380	331,869	286,000	325,385					4.100	3.226	MS	3,453		12/30/2021	03/15/2044
91324P-BK-7	UNITEDHEALTH GROUP INC		RA		1.G FE	6,495,055	153.3150	7,665,725	5,000,000	6,329,118		(54,973)			6.875	4.533	FA	129,861	343,750	10/30/2018	02/15/2038
126408-HB-2	CSX CORP SENIOR UNSECURED			1	2.A FE	732,721	105.2030	732,213	696,000	732,721					3.400	1.318	FA	9,860		12/30/2021	08/01/2024
91324P-BN-1	UNITEDHEALTH GROUP INC			1	1.G FE	1,545,376	139.2390	2,059,349	1,479,000	1,531,783		(1,842)			5.700	5.379	AO	17,797	84,303	02/19/2013	10/15/2040
126408-HC-0	CSX CORP SENIOR UNSECURED			1	2.A FE	399,099	117.8460	400,676	340,000	399,099					3.950	3.031	MN	2,238		12/30/2021	05/01/2050
91324P-BQ-4	UNITEDHEALTH GROUP INC			2	1.G FE	4,203,771	143.5150	6,064,935	4,226,000	4,207,877		497			5.950	5.988	FA	94,991	251,447	02/14/2011	02/15/2041
126408-HD-8	CSX CORP SENIOR UNSECURED			1	2.A FE	741,198	106.7410	742,917	696,000	741,198					3.350	1.598	MN	3,886		12/30/2021	11/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
914744-AB-3	UNIVERSITY OF NOTRE DAME				1.A FE	5,099,246	133.5600	6,831,594	5,115,000	5,102,623		382			4.900	4.920	MS	83,545	250,635	10/13/2010	03/01/2041
126408-HG-1	CSX CORP SENIOR UNSECURED			1	2.A FE	88,335	122.7550	89,611	73,000	88,335					4.250	3.342	MN	517		12/30/2021	11/01/2066
91913Y-AB-6	VALERO ENERGY CORP				2.B	5,046,849	143.2900	5,743,043	4,008,000	4,543,208		(46,845)			8.750	6.640	JD	15,587	350,700	04/28/2005	06/15/2030
126408-HL-0	CSX CORP SENIOR UNSECURED			1	2.A FE	73,235	130.2730	74,256	57,000	73,235					4.650	3.419	MS	884		12/30/2021	03/01/2068
91913Y-AE-0	VALERO ENERGY CORP				2.B FE	2,284,987	137.9470	3,207,275	2,325,000	2,300,880		1,498			7.500	7.647	AO	36,813	174,375	07/30/2002	04/15/2032
126408-HM-8	CSX CORP SENIOR UNSECURED			1	2.A FE	5,552,175	112.5190	5,561,814	4,943,000	5,552,175					4.250	2.379	MS	61,856		12/30/2021	03/15/2029
Q9389#-AD-2	VECTOR LTD		D		2.B	5,000,000	103.0290	5,151,440	5,000,000	5,000,000					4.230	4.230	JD	6,463	211,500	04/28/2015	12/20/2022
126408-HP-1	CSX CORP SENIOR UNSECURED			1	2.A FE	128,943	124.5380	128,274	103,000	128,943					4.500	3.120	MS	1,365		12/30/2021	03/15/2049
92343V-CV-4	VERIZON COMMUNICATIONS INC				2.A FE	10,485,608	117.2980	13,291,082	11,331,000	10,592,946		35,784			4.272	4.920	JJ	223,206	484,060	12/06/2018	01/15/2036
126650-BJ-8	CVS HEALTH CORP SENIOR UNSECURED			1	2.B FE	1,161,740	120.9210	1,163,260	962,000	1,161,740					6.250	2.168	JD	5,010		12/30/2021	06/01/2027
92343V-CX-0	VERIZON COMMUNICATIONS INC				2.A FE	10,726,908	125.1360	13,639,780	10,900,000	10,738,109		3,029			4.522	4.619	MS	145,131	492,898	01/17/2018	09/15/2048
126650-BR-0	CVS HEALTH CORP SENIOR UNSECURED			1	2.B FE	4,064,019	138.7740	4,117,425	2,967,000	4,064,019					6.125	3.341	MS	53,509		12/30/2021	09/15/2039
92343V-FW-9	VERIZON COMMUNICATIONS INC			1	2.A FE	1,523,505	94.6590	2,112,793	2,232,000	1,528,493		4,988			2.987	4.877	AO	11,297	33,335	10/06/2020	10/30/2056
126650-CN-8	CVS HEALTH CORP SENIOR UNSECURED			1	2.B FE	2,147,654	130.3800	2,160,397	1,657,000	2,147,654					5.125	3.306	JJ	37,979		12/30/2021	07/20/2045
92343V-GC-2	VERIZON COMMUNICATIONS INC			2	2.A FE	4,559,433	108.4220	4,993,904	4,606,000	4,559,832		398			3.700	3.749	MS	46,866	85,211	03/11/2021	03/22/2061
126650-CX-6	CVS HEALTH CORP SENIOR UNSECURED			1	2.B FE	1,960,683	112.3010	1,965,268	1,750,000	1,960,683					4.300	2.221	MS	20,067		12/30/2021	03/25/2028
91845#-AA-2	VERIZON CORPORATE SERVICES GROUP I - ABS			4	2.A	3,285,871	108.9420	3,579,700	3,285,871	3,285,871					3.812	3.812	MON	5,567	124,863	05/19/2015	05/15/2035
126650-CY-4	CVS HEALTH CORP SENIOR UNSECURED			1	2.B FE	10,769,463	122.2190	10,873,824	8,897,000	10,769,463					4.780	3.118	MS	113,407		12/30/2021	03/25/2038
Q9396#-AK-7	VICTORIA POWER NETWORKS (FINANCE)		D		1.G	4,000,000	103.0910	4,123,640	4,000,000	4,000,000					2.760	2.760	AO	24,227	110,400	10/12/2016	10/12/2026
126650-CZ-1	CVS HEALTH CORP SENIOR UNSECURED			1	2.B FE	8,082,001	131.1700	8,112,864	6,185,000	8,082,001					5.050	3.295	MS	83,291		12/30/2021	03/25/2048
Q9396#-AL-5	VICTORIA POWER NETWORKS (FINANCE)		D		1.G	8,000,000	103.0730	8,245,832	8,000,000	8,000,000					2.860	2.860	AO	50,209	228,800	10/12/2016	10/12/2028
126650-DK-3	CVS HEALTH CORP SENIOR UNSECURED			1	2.B FE	2,607,636	115.1040	2,640,486	2,294,000	2,607,636					4.125	3.135	AO	23,657		12/30/2021	04/01/2040
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY INC				1.F PL	1,736,728	110.0760	1,911,712	1,736,728	1,736,728					3.930	3.930	MJSD	17,403	50,898	08/22/2014	06/30/2030
12673P-AJ-4	CA INC SENIOR UNSECURED			1	2.C FE	948,057	109.5150	947,305	865,000	948,057					4.700	2.710	MS	11,971		12/30/2021	03/15/2027
P9798*-AB-6	VIRUTEX ILKO SA		D	1	3.C Z	2,000,000	105.9500	2,119,009	2,000,000	2,000,000					6.250	6.250	MS	4,861	125,000	09/06/2018	03/07/2025
127097-AH-6	COTERRA ENERGY INC SENIOR UNSECURED			1	2.B FE	387,780	111.8310	386,935	346,000	387,780					4.375	2.531	MS	4,457		12/30/2021	03/15/2029
92857W-BM-1	VODAFONE GROUP PLC		D		2.B FE	2,748,683	130.2500	3,297,917	2,532,000	2,739,445		(3,903)			5.250	4.705	MN	11,447	132,930	07/17/2019	05/30/2048
129466-AM-0	MIDAMERICAN ENERGY HLDGS SENIOR UNSECURED			1	1.G FE	23,654,567	138.3360	23,625,022	17,078,000	23,654,567					8.480	2.260	MS	426,419		12/30/2021	09/15/2028
92857W-BS-8	VODAFONE GROUP PLC		D	1	2.B FE	1,966,475	126.1070	2,380,898	1,888,000	1,963,287		(1,346)			4.875	4.617	JD	3,068	92,040	07/26/2019	06/19/2049
133131-AW-2	CAMDEN PROPERTY TRUST SENIOR UNSECURED			1	1.G FE	8,114,511	112.2770	8,133,346	7,244,000	8,114,511					4.100	2.186	AO	62,701		12/30/2021	10/15/2028
254687-AH-9	WALT DISNEY CO			1	2.A FE	25,441,383	112.5460	25,789,939	22,915,000	23,848,096		(144,286)			7.550	6.619	JJ	797,760	1,730,083	10/16/2003	07/15/2093
133131-AX-0	CAMDEN PROPERTY TRUST SENIOR UNSECURED			1	1.G FE	5,767,673	106.4440	5,783,103	5,433,000	5,767,673					3.150	2.253	JJ	85,570		12/30/2021	07/01/2029
254687-FD-3	WALT DISNEY CO				1.G FE	16,319,106	195.0990	35,254,462	18,070,000	16,319,307		101			7.900	8.748	JD	118,961	1,427,530	11/22/2019	12/01/2095
133131-AZ-5	CAMDEN PROPERTY TRUST SENIOR UNSECURED			1	1.G FE	5,363,609	104.0990	5,379,836	5,168,000	5,363,609					2.800	2.300	MN	18,490		12/30/2021	05/15/2030
254687-FF-8	WALT DISNEY CO				1.G FE	6,981,241	199.7990	15,416,522	7,716,000	6,981,395		76			8.250	9.119	AO	130,851	636,570	11/22/2019	10/17/2096
133434-AA-8	CAMERON LNG LLC SENIOR SECURED			1	1.G FE	11,428,548	104.2300	11,467,385	11,002,000	11,428,548					2.902	2.444	JJ	147,223		12/30/2021	07/15/2031
25468P-BW-5	WALT DISNEY CO				2.A FE	6,330,695	141.0670	8,035,165	5,696,000	6,051,525		(24,534)			7.000	6.164	MS	132,907	398,720	09/17/2003	03/01/2032
133434-AB-6	CAMERON LNG LLC SENIOR SECURED			1	1.G FE	9,831,068	104.5290	9,833,043	9,407,000	9,831,068					3.302	2.885	JJ	143,230		12/30/2021	01/15/2035
G9523#-AF-5	WEIR GROUP PLC		D		3.A	3,160,260	101.5370	3,046,103	3,000,000	3,002,647		(20,901)			4.270	3.552	FA	48,038	128,100	05/30/2013	02/16/2022
133434-AD-2	CAMERON LNG LLC SENIOR SECURED			1	1.G FE	78,190	107.9720	78,820	73,000	78,190					3.701	3.158	JJ	1,246		12/30/2021	01/15/2039
95000U-2M-4	WELLS FARGO & COMPANY			2,5	2.A FE	12,500,000	136.5530	17,069,175	12,500,000	12,500,000					5.013	5.013	AO	151,434	626,625	03/23/2020	04/04/2051
14040H-CE-3	CAPITAL ONE FINANCIAL CO SENIOR UNSECURED			2	2.A FE	3,591,813	107.7930	3,597,052	3,337,000	3,591,813					3.650	2.135	MN	16,917		12/30/2021	05/11/2027
95709T-AK-6	WESTAR ENERGY INC			1	1.F FE	4,824,904	119.1210	5,747,593	4,825,000	4,824,919		2			4.625	4.625	MS	74,385	223,156	08/12/2013	09/01/2043
14149Y-BD-9	CARDINAL HEALTH INC SENIOR UNSECURED			1	2.B FE	86,000	120.5070	86,765	72,000	86,000					4.900	3.665	MS	1,039		12/30/2021	09/15/2045
961214-EF-6	WESTPAC BANKING CORP		D	2,5	2.A FE	21,601,808	107.9200	21,044,342	19,500,000	21,409,869		(191,939)			4.110	2.671	JJ	349,521	400,725	02/23/2021	07/24/2034
14149Y-BM-9	CARDINAL HEALTH INC SENIOR UNSECURED			1	2.B FE	54,833	113.0570	55,398	49,000	54,833					4.368	3.646	JD	95		12/30/2021	06/15/2047
96316#-AB-9	WHEELING POWER CO				1.G	3,000,000	101.0610	3,031,821	3,000,000	3,000,000					3.360	3.360	JD	8,400	100,800	06/01/2015	06/01/2022
142339-AH-3	CARLISLE COS INC SENIOR UNSECURED			1	2.B FE	850,641	107.9840	854,153	791,000	850,641					3.750	2.377	JD	2,472		12/30/2021	12/01/2027
96950F-AF-1	WILLIAMS COMPANIES INC				2.B FE	2,407,724	135.4100	3,080,587	2,275,000	2,391,976		(3,508)			6.300	5.839	AO	30,258	143,325	12/20/2016	04/15/2040
14310F-AA-0	CARLYLE HOLDINGS II FIN SENIOR UNSECURED			1	2.A FE	284,077	130.5140	287,131	220,000	284,077					5.625	3.644	MS	3,128		12/30/2021	03/30/2043
969457-BV-1	WILLIAMS COS INC			2	2.B FE	1,558,963	129.7930	1,897,575	1,462,000	1,551,474		(2,122)			5.750	5.276	JD	1,635	84,065	05/24/2018	06/24/2044
144141-CY-2	CAROLINA POWER & LIGHT SENIOR SECURED			1	1.F FE	335,090	141.5920	335,573	237,000	335,090					6.300	3.051	AO	3,733		12/30/2021	04/01/2038
97164#-AQ-7	WILMINGTON INVESTMENTS INC				2.B	10,000,000	111.7830	11,178,320	10,000,000	10,000,000					4.690	4.690	JD	20,844	469,000	06/15/2017	06/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14448C-AQ-7	CARRIER GLOBAL CORP SENIOR UNSECURED			1	2.C FE	3,883,529	102.2230	3,898,785	3,814,000	3,883,529					2.722	2.473	FA	39,220		12/30/2021	02/15/2030
97651#-AF-1	WINWHOLESALE INC				2.C	3,500,000	107.0220	3,745,767	3,500,000	3,500,000					4.020	4.020	JD	5,081	144,200	06/18/2015	06/18/2027
14448C-AS-3	CARRIER GLOBAL CORP SENIOR UNSECURED			1	2.C FE	75,249	106.7130	76,833	72,000	75,249					3.577	3.329	AO	615		12/30/2021	04/05/2050
97651#-AG-9	WINWHOLESALE INC				2.C	3,500,000	107.2030	3,752,112	3,500,000	3,500,000					4.020	4.020	FA	51,199	144,200	08/20/2015	08/20/2027
149123-CB-5	CATERPILLAR INC SENIOR UNSECURED			1	1.F FE	4,126,463	117.0170	4,175,167	3,568,000	4,126,463					3.803	2.799	FA	51,261		12/30/2021	08/15/2042
97786#-AJ-1	WOLSELEY CAPITAL INC				2.A FE	5,000,000	101.7830	5,089,150	5,000,000	5,000,000					3.430	3.430	MS	57,167	171,500	09/01/2015	09/01/2022
14912L-6G-1	CATERPILLAR FINANCIAL SE SENIOR UNSECURED				1.F FE	218,584	106.1390	219,708	207,000	218,584					3.250	1.290	JD	561		12/30/2021	12/01/2024
98389B-AH-3	XCEL ENERGY INC				2.A FE	4,706,364	139.8670	5,924,766	4,236,000	4,580,803		(15,018)			6.500	5.668	JJ	137,670	275,340	03/01/2011	07/01/2036
14987B-AE-3	CC HOLDINGS GS V LLC/CRO 1ST LIEN SECURED			1	2.B FE	1,149,474	103.4890	1,149,763	1,111,000	1,149,474					3.849	1.140	AO	9,028		12/30/2021	04/15/2023
15189W-AH-3	CENTERPOINT ENERGY RES SENIOR UNSECURED			1	2.A FE	291,969	135.5420	294,126	217,000	291,969					5.850	3.376	JJ	5,854		12/30/2021	01/15/2041
15189X-AN-8	CENTERPOINT ENER HOUSTON SENIOR SECURED			1	1.F FE	370,420	125.7810	372,312	296,000	370,420					4.500	2.951	AO	3,330		12/30/2021	04/01/2044
161175-BA-1	CHARTER COMM OPT LLC/CAP 1ST LIEN SECURED			1	2.C FE	66,509	136.9420	67,102	49,000	66,509					6.484	4.115	AO	600		12/30/2021	10/23/2045
161175-BJ-2	CHARTER COMM OPT LLC/CAP 1ST LIEN SECURED			1	2.C FE	2,092,397	107.2060	2,095,877	1,955,000	2,092,397					3.750	2.505	FA	27,696		12/30/2021	02/15/2028
161175-BK-9	CHARTER COMM OPT LLC/CAP 1ST LIEN SECURED			1	2.C FE	854,163	109.5370	856,582	782,000	854,163					4.200	2.581	MS	9,671		12/30/2021	03/15/2028
161175-BV-5	CHARTER COMM OPT LLC/CAP SENIOR SECURED			1	2.C FE	188,966	97.0280	191,145	197,000	188,967					3.700	3.936	AO	1,822		12/30/2021	04/01/2051
161175-BX-1	CHARTER COMM OPT LLC/CAP SENIOR SECURED			1	2.C FE	3,269,178	95.0400	3,303,590	3,476,000	3,269,228		50			2.300	2.987	FA	33,312		12/30/2021	02/01/2032
161175-BY-9	CHARTER COMM OPT LLC/CAP SENIOR SECURED			1	2.C FE	359,177	94.6810	365,469	386,000	359,178		1			3.850	4.213	AO	3,715		12/30/2021	04/01/2061
161175-BZ-6	CHARTER COMM OPT LLC/CAP SENIOR SECURED			1	2.C FE	3,612,338	97.7670	3,652,575	3,736,000	3,612,348		10			3.500	3.741	JD	10,897		12/30/2021	06/01/2041
161175-CA-0	CHARTER COMM OPT LLC/CAP SENIOR SECURED			1	2.C FE	329,302	100.6390	333,115	331,000	329,302					3.900	3.929	JD	1,076		12/30/2021	06/01/2052
161175-CC-6	CHARTER COMM OPT LLC/CAP SENIOR SECURED			1	2.C FE	488,524	103.8550	495,388	477,000	488,524					4.400	4.273	JD	1,749		12/30/2021	12/01/2061
166764-AH-3	CHEVRON CORP SENIOR UNSECURED			1	1.D FE	21,362,604	102.9700	21,315,820	20,701,000	21,362,604					3.191	1.015	JD	12,844		12/30/2021	06/24/2023
16876B-AA-0	CHILDREN'S HOSPITAL CORP SENIOR UNSECURED			1	1.C FE	365,133	123.8860	370,419	299,000	365,133					4.115	2.869	JJ	6,152		12/30/2021	01/01/2047
169905-AF-3	CHOICE HOTELS INTL INC SENIOR UNSECURED			1	2.C FE	251,853	106.2670	251,853	237,000	251,853					3.700	2.812	JD	731		12/30/2021	12/01/2029
171232-AQ-4	CHUBB CORP SENIOR UNSECURED			1	1.G FE	545,809	142.2690	550,581	387,000	545,809					6.000	2.715	MN	3,225		12/30/2021	05/11/2037
171239-AG-1	CHUBB INA HOLDINGS INC SENIOR UNSECURED			1	1.F FE	3,236,155	94.2910	3,247,382	3,444,000	3,236,215		60			1.375	2.138	MS	13,943		12/30/2021	09/15/2030
17248R-AJ-5	AT&T MOBILITY LLC SENIOR UNSECURED			1	2.B FE	432,934	132.3550	434,124	328,000	432,934					7.125	3.325	JD	1,039		12/30/2021	12/15/2031
17275R-AD-4	CISCO SYSTEMS INC SENIOR UNSECURED			1	1.E FE	3,139,193	143.9110	3,168,920	2,202,000	3,139,193					5.900	2.763	FA	49,080		12/30/2021	02/15/2039
17275R-AF-9	CISCO SYSTEMS INC SENIOR UNSECURED			1	1.E FE	2,974,763	139.5850	3,009,453	2,156,000	2,974,763					5.500	2.804	JJ	54,679		12/30/2021	01/15/2040
172967-AL-5	CITIGROUP INC SENIOR UNSECURED				2.A FE	524,352	120.0460	524,601	437,000	524,352					7.875	1.749	MN	4,397		12/30/2021	05/15/2025
172967-BL-4	CITIGROUP INC SUBORDINATED				2.B FE	578,868	132.8260	580,450	437,000	578,868					6.625	2.988	JD	1,287		12/30/2021	06/15/2032
172967-BU-4	CITIGROUP INC SUBORDINATED				2.B FE	1,771,798	127.0100	1,778,140	1,400,000	1,771,798					5.875	3.046	FA	29,473		12/30/2021	02/22/2033
172967-CC-3	CITIGROUP INC SUBORDINATED				2.B FE	2,943,992	129.1360	2,954,632	2,288,000	2,943,992					6.000	3.088	AO	23,261		12/30/2021	10/31/2033
172967-DR-9	CITIGROUP INC SUBORDINATED				2.B FE	3,562,799	136.4570	3,583,361	2,626,000	3,562,799					6.125	3.081	FA	56,295		12/30/2021	08/25/2036
172967-EW-7	CITIGROUP INC SENIOR UNSECURED				2.A FE	2,400,905	169.4510	2,409,593	1,422,000	2,400,905					8.125	3.035	JJ	53,276		12/30/2021	07/15/2039
172967-JP-7	CITIGROUP INC SENIOR UNSECURED				2.A FE	6,405,930	106.2510	6,416,498	6,039,000	6,405,930					3.300	1.422	AO	35,429		12/30/2021	04/27/2025
172967-JU-6	CITIGROUP INC SENIOR UNSECURED				2.A FE	1,097,460	126.4930	1,106,814	875,000	1,097,460					4.650	3.119	JJ	17,066		12/30/2021	07/30/2045
172967-KG-5	CITIGROUP INC SENIOR UNSECURED				2.A FE	2,835,341	108.1810	2,839,751	2,625,000	2,835,341					3.700	1.639	JJ	45,595		12/30/2021	01/12/2026
172967-KN-0	CITIGROUP INC SENIOR UNSECURED				2.A FE	3,992,458	107.2830	3,989,855	3,719,000	3,992,458					3.400	1.636	MN	21,074		12/30/2021	05/01/2026
172967-KY-6	CITIGROUP INC SENIOR UNSECURED			1	2.A FE	2,521,277	106.0280	2,523,466	2,380,000	2,521,277					3.200	1.902	AO	14,809		12/30/2021	10/21/2026
172967-LD-1	CITIGROUP INC SENIOR UNSECURED			1	2.A FE	4,551,111	108.4820	4,557,329	4,201,000	4,551,111					3.887	2.394	JJ	77,564		12/30/2021	01/10/2028
172967-LS-8	CITIGROUP INC SENIOR UNSECURED			1	1.G FE	2,342,954	107.3430	2,348,665	2,188,000	2,342,954					3.520	2.389	AO	13,692		12/30/2021	10/27/2028
172967-MD-0	CITIGROUP INC SENIOR UNSECURED			1	2.A FE	8,834,225	128.8420	8,908,136	6,914,000	8,834,225					4.650	3.107	JJ	141,103		12/30/2021	07/23/2048
172967-ME-8	CITIGROUP INC SENIOR UNSECURED			1	2.A FE	8,447,290	110.4850	8,468,675	7,665,000	8,447,290					3.980	2.593	MS	85,588		12/30/2021	03/20/2030
172967-MP-3	CITIGROUP INC SENIOR UNSECURED			1	1.G FE	19,614,320	114.3160	19,678,356	17,214,000	19,614,320					4.412	2.698	MS	191,980		12/30/2021	03/31/2031
172967-MY-4	CITIGROUP INC SENIOR UNSECURED			1	1.G FE	10,221,082	100.6330	10,260,541	10,196,000	10,221,082					2.561	2.534	MN	43,520		12/30/2021	05/01/2032
17308C-C5-3	CITIGROUP INC SENIOR UNSECURED			1	2.A FE	401,122	103.9450	402,267	387,000	401,122					2.976	2.513	MN	1,792		12/30/2021	11/05/2030
174610-AT-2	CITIZENS FINANCIAL GROUP SENIOR UNSECURED			1	2.A FE	316,167	105.6910	317,073	300,000	316,167					3.250	2.528	AO	1,652		12/30/2021	04/30/2030
177376-AG-5	CITRIX SYSTEMS INC SENIOR UNSECURED			1	2.B FE	4,125,350	97.4400	4,146,072	4,255,000	4,125,433		83			1.250	2.015	MS	17,729		12/30/2021	03/01/2026
17858P-AA-9	CITY OF HOPE/THE SENIOR SECURED			1	1.E FE	2,544,220	142.8260	2,578,009	1,805,000	2,544,220					5.623	3.045	MN	12,969		12/30/2021	11/15/2043
17858P-AB-7	CITY OF HOPE/THE SENIOR UNSECURED			1	1.E FE	1,086,734	125.5920	1,103,954	879,000	1,086,734					4.378	3.072	FA	14,538		12/30/2021	08/15/2048
18551P-AD-1	CLECO CORPORATE HOLDINGS SENIOR UNSECURED			1	2.C FE	175,965	121.1420	178,079	147,000	175,965					4.973	3.733	MN	1,218		12/30/2021	05/01/2046
186108-CE-4	CLEVELAND ELECTRIC ILLUM SENIOR UNSECURED			1	2.B FE	244,867	133.6730	244,622	183,000	244,867					5.950	3.107	JD	484		12/30/2021	12/15/2036
195869-AL-6	COLONIAL PIPELINE CO SENIOR UNSECURED			1	1.G FE	445,549	132.2240	444,273	336,000	445,549					6.375	3.619	FA	8,925		12/30/2021	08/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
198280-AH-2	COLUMBIA PIPELINE GROUP SENIOR UNSECURED			1	1.G FE	249,614	132.5790	251,900	190,000	249,614					5.800	3.771	JD	918		12/30/2021	06/01/2045
19828J-AA-6	COLUMBIA PROPERTY TRUST SENIOR UNSECURED			1	2.C FE	953,682	108.4590	954,439	880,000	953,682					4.150	1.502	AO	9,130		12/30/2021	04/01/2025
19828J-AB-4	COLUMBIA PROPERTY TRUST SENIOR UNSECURED			1	2.C FE	2,123,286	108.7460	2,125,984	1,955,000	2,123,286					3.650	1.706	FA	26,957		12/30/2021	08/15/2026
20030N-AK-7	COMCAST CORP SENIOR UNSECURED			1	1.G FE	1,606,877	143.8030	1,620,660	1,127,000	1,606,877					6.500	2.780	MN	9,360		12/30/2021	11/15/2035
20030N-BH-3	COMCAST CORP SENIOR UNSECURED			1	1.G FE	689,795	117.1880	694,925	593,000	689,795					4.250	2.545	JJ	11,621		12/30/2021	01/15/2033
20030N-BP-5	COMCAST CORP SENIOR UNSECURED			1	1.G FE	2,389,219	120.0440	2,410,484	2,008,000	2,389,219					4.400	2.723	FA	33,377		12/30/2021	08/15/2035
20030N-BS-9	COMCAST CORP SENIOR UNSECURED			1	1.G FE	1,071,428	106.6680	1,074,147	1,007,000	1,071,428					3.150	1.559	MS	10,573		12/30/2021	03/01/2026
20030N-BT-7	COMCAST CORP SENIOR UNSECURED			1	1.G FE	1,979,790	106.8660	2,000,532	1,872,000	1,979,790					3.200	2.718	JJ	27,622		12/30/2021	07/15/2036
20030N-BU-4	COMCAST CORP SENIOR UNSECURED			1	1.G FE	94,683	106.2930	96,727	91,000	94,683					3.400	3.162	JJ	1,427		12/30/2021	07/15/2046
20030N-BZ-3	COMCAST CORP SENIOR UNSECURED			1	1.G FE	561,456	115.4220	570,185	494,000	561,456					4.000	3.214	FA	7,465		12/30/2021	08/15/2047
20030N-CA-7	COMCAST CORP SENIOR UNSECURED			1	1.G FE	2,329,057	107.4130	2,333,010	2,172,000	2,329,057					3.150	1.894	FA	25,847		12/30/2021	02/15/2028
20030N-CE-9	COMCAST CORP SENIOR UNSECURED			1	1.G FE	105,376	116.2900	106,987	92,000	105,376					3.999	3.205	MN	613		12/30/2021	11/01/2049
20030N-CG-4	COMCAST CORP SENIOR UNSECURED			1	1.G FE	84,300	117.2360	85,582	73,000	84,300					4.049	3.250	MN	493		12/30/2021	11/01/2052
20030N-CJ-8	COMCAST CORP SENIOR UNSECURED			1	1.G FE	959,336	113.4110	969,664	855,000	959,336					3.900	2.946	MS	11,115		12/30/2021	03/01/2038
20030N-DP-3	COMCAST CORP SENIOR UNSECURED			1	1.G FE	47,909	89.9220	48,558	54,000	47,909					2.450	3.017	FA	500		12/30/2021	08/15/2052
20030N-DQ-1	COMCAST CORP SENIOR UNSECURED			1	1.G FE	72,754	89.1780	74,018	83,000	72,755					2.650	3.195	FA	831		12/30/2021	08/15/2062
20268J-AC-7	COMMONSPIRIT HEALTH 1ST LIEN SECURED			1	2.A FE	128,175	116.7600	129,604	111,000	128,175					4.187	3.328	AO	1,162		12/30/2021	10/01/2049
20268J-AF-0	COMMONSPIRIT HEALTH SENIOR SECURED			1	2.A FE	235,249	102.4560	235,649	230,000	235,249					2.782	2.490	AO	1,600		12/30/2021	10/01/2030
202795-JL-5	COMMONWEALTH EDISON CO SENIOR SECURED			1	1.F FE	892,984	113.1520	893,901	790,000	892,984					3.750	3.016	FA	11,192		12/30/2021	08/15/2047
202795-JM-3	COMMONWEALTH EDISON CO SENIOR SECURED			1	1.F FE	2,849,682	117.2060	2,880,923	2,458,000	2,849,682					4.000	3.106	MS	32,773		12/30/2021	03/01/2048
202795-JT-8	COMMONWEALTH EDISON CO SENIOR SECURED			1	1.F FE	55,206	104.0770	56,202	54,000	55,206					3.125	3.009	MS	497		12/30/2021	03/15/2051
205887-AF-9	CONAGRA BRANDS INC SENIOR UNSECURED				2.C FE	2,112,100	122.2870	2,113,119	1,728,000	2,112,100					7.125	2.176	AO	30,780		12/30/2021	10/01/2026
205887-AR-3	CONAGRA BRANDS INC SENIOR UNSECURED			1	2.C FE	12,377,462	129.7890	12,403,935	9,557,000	12,377,462					7.000	2.262	AO	167,248		12/30/2021	10/01/2028
205887-BR-2	CONAGRA BRANDS INC SENIOR UNSECURED			1	2.C FE	5,919,720	101.9020	5,919,487	5,809,000	5,919,720					3.200	1.398	JJ	80,551		12/30/2021	01/25/2023
205887-BS-0	CONAGRA BRANDS INC SENIOR UNSECURED			1	2.C FE	308,655	109.4820	312,024	285,000	308,655					4.650	4.060	JJ	5,743		12/30/2021	01/25/2043
205887-CD-2	CONAGRA BRANDS INC SENIOR UNSECURED			1	2.C FE	5,514,297	126.8390	5,622,773	4,433,000	5,514,297					5.300	3.387	MN	39,158		12/30/2021	11/01/2038
207597-DV-4	CONNECTICUT LIGHT & PWR SENIOR SECURED			1	1.E FE	544,077	138.2440	546,064	395,000	544,077					6.350	3.087	JD	2,090		12/30/2021	06/01/2036
207597-EA-9	CONNECTICUT LIGHT & PWR SENIOR SECURED			1	1.E FE	424,884	138.1830	436,658	316,000	424,884					6.375	3.499	MS	6,715		12/30/2021	09/01/2037
207597-EG-6	CONNECTICUT LIGHT & PWR SENIOR SECURED			1	1.E FE	449,582	120.4830	446,992	371,000	449,582					4.300	2.991	AO	3,368		12/30/2021	04/15/2044
20825C-AF-1	CONOCOPHILLIPS SENIOR UNSECURED			1	1.G FE	821,512	130.7640	826,428	632,000	821,512					5.900	2.681	AO	7,872		12/30/2021	10/15/2032
20825C-AQ-7	CONOCOPHILLIPS SENIOR UNSECURED			1	1.G FE	682,378	145.5970	688,674	473,000	682,378					6.500	3.134	FA	12,810		12/30/2021	02/01/2039
20826F-AR-7	CONOCOPHILLIPS COMPANY SENIOR UNSECURED			1	1.G FE	405,044	148.5950	410,122	276,000	405,044					5.950	3.169	MS	4,835		12/30/2021	03/15/2046
209111-EH-2	CON EDISON CO OF NY INC SENIOR UNSECURED			1	2.A FE	1,248,542	124.4820	1,257,268	1,010,000	1,248,542					5.300	3.101	MS	17,843		12/30/2021	03/01/2035
209111-EJ-8	CON EDISON CO OF NY INC SENIOR UNSECURED			1	2.A FE	1,069,101	123.0530	1,076,714	875,000	1,069,101					5.250	3.212	JJ	22,969		12/30/2021	07/01/2035
209111-EL-3	CON EDISON CO OF NY INC SENIOR UNSECURED			1	2.A FE	3,534,985	131.9470	3,579,722	2,713,000	3,534,985					5.850	3.182	MS	46,731		12/30/2021	03/15/2036
209111-EM-1	CON EDISON CO OF NY INC SENIOR UNSECURED			1	2.A FE	3,462,340	137.4060	3,487,364	2,538,000	3,462,340					6.200	3.063	JD	6,994		12/30/2021	06/15/2036
209111-EQ-2	CON EDISON CO OF NY INC SENIOR UNSECURED			1	2.A FE	1,564,592	129.7330	1,576,256	1,215,000	1,564,592					5.700	3.251	JD	5,771		12/30/2021	12/01/2036
209111-ES-8	CON EDISON CO OF NY INC SENIOR UNSECURED			1	2.A FE	1,800,474	138.9080	1,805,804	1,300,000	1,800,474					6.300	3.159	FA	30,940		12/30/2021	08/15/2037
209111-EU-3	CON EDISON CO OF NY INC SENIOR UNSECURED			1	2.A FE	728,579	144.7660	733,964	507,000	728,579					6.750	3.263	AO	8,556		12/30/2021	04/01/2038
209111-EY-5	CON EDISON CO OF NY INC SENIOR UNSECURED			1	2.A FE	783,690	128.8160	788,354	612,000	783,690					5.500	3.397	JD	2,805		12/30/2021	12/01/2039
209111-FC-2	CON EDISON CO OF NY INC SENIOR UNSECURED			1	2.A FE	2,935,304	108.9500	2,961,261	2,718,000	2,935,304					3.950	3.416	MS	35,787		12/30/2021	03/01/2043
209111-FD-0	CON EDISON CO OF NY INC SENIOR UNSECURED			1	2.A FE	6,932,993	117.5070	7,013,993	5,969,000	6,932,993					4.450	3.407	MS	78,210		12/30/2021	03/15/2044
209111-FF-5	CON EDISON CO OF NY INC SENIOR UNSECURED			1	1.G FE	1,617,476	125.2980	1,647,669	1,315,000	1,617,476					4.625	3.450	JD	5,068		12/30/2021	12/01/2054
209111-FG-3	CON EDISON CO OF NY INC SENIOR UNSECURED			1	2.A FE	987,189	118.4460	1,002,053	846,000	987,189					4.500	3.468	JD	3,173		12/30/2021	12/01/2045
209111-FH-1	CON EDISON CO OF NY INC SENIOR UNSECURED			1	1.G FE	3,097,755	108.8680	3,129,955	2,875,000	3,097,755					3.850	3.382	JD	4,919		12/30/2021	06/15/2046
209111-FK-4	CON EDISON CO OF NY INC SENIOR UNSECURED			1	2.A FE	577,534	119.2970	584,555	490,000	577,534					4.300	3.420	JD	1,756		12/30/2021	12/01/2056
209111-FL-2	CON EDISON CO OF NY INC SENIOR UNSECURED			1	2.A FE	2,040,517	109.5840	2,070,042	1,889,000	2,040,517					3.875	3.401	JD	3,253		12/30/2021	06/15/2047
209111-FM-0	CON EDISON CO OF NY INC SENIOR UNSECURED			1	2.A FE	1,378,322	105.2580	1,382,038	1,313,000	1,378,322					3.125	2.217	MN	5,243		12/30/2021	11/15/2027
209111-FN-8	CON EDISON CO OF NY INC SENIOR UNSECURED			1	2.A FE	3,958,117	113.3870	4,043,380	3,566,000	3,958,117					4.000	3.462	MN	18,226		12/30/2021	11/15/2057
209111-FQ-1	CON EDISON CO OF NY INC SENIOR UNSECURED			1	2.A FE	2,121,980	122.7990	2,148,983	1,750,000	2,121,980					4.500	3.467	MN	10,063		12/30/2021	05/15/2058
209111-FW-8	CON EDISON CO OF NY INC SENIOR UNSECURED			1	2.A FE	1,328,134	107.1800	1,347,253	1,257,000	1,328,134					3.700	3.432	MN	5,943		12/30/2021	11/15/2059
209111-FZ-1	CON EDISON CO OF NY INC SENIOR UNSECURED			1	1.G FE	12,760,250	93.6410	12,950,550	13,830,000	12,760,280		31			3.000	3.357	JD	34,575		12/30/2021	12/01/2060
209111-GB-3	CON EDISON CO OF NY INC SENIOR UNSECURED			1	1.G FE	5,379,834	106.0050	5,455,017	5,146,000	5,379,834					3.600	3.390	JD	8,234		12/30/2021	06/15/2061

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
209615-BS-1	CONSOLIDATED NATURAL GAS SENIOR UNSECURED			1	2.B FE	2,426,510	122.5520	2,426,530	1,980,000	2,426,510					6.800	2.679	JD	5,984		12/30/2021	12/15/2027
21036P-AQ-1	CONSTELLATION BRANDS INC SENIOR UNSECURED			1	2.B FE	844,130	108.0830	845,209	782,000	844,130					3.700	2.000	JD	2,009		12/30/2021	12/06/2026
21036P-AY-4	CONSTELLATION BRANDS INC SENIOR UNSECURED			1	2.B FE	2,102,427	108.0510	2,112,397	1,955,000	2,102,427					3.600	2.274	FA	26,588		12/30/2021	02/15/2028
21036P-BG-2	CONSTELLATION BRANDS INC SENIOR UNSECURED			1	2.C FE	111,238	109.6220	112,911	103,000	111,238					3.750	3.312	MN	644		12/30/2021	05/01/2050
22160K-AM-7	COSTCO WHOLESALE CORP SENIOR UNSECURED			1	1.D FE	844,522	107.1910	845,737	789,000	844,522					3.000	1.629	MN	2,827		12/30/2021	05/18/2027
22160K-AQ-8	COSTCO WHOLESALE CORP SENIOR UNSECURED			1	1.D FE	1,991,707	97.2820	2,009,846	2,066,000	1,991,724		18			1.750	2.141	AO	7,131		12/30/2021	04/20/2032
22170Q-AA-8	COTTAGE HEALTH SYSTEM SENIOR SECURED			1	1.D FE	74,554	107.8500	75,495	70,000	74,554					3.304	2.959	MN	385		12/30/2021	11/01/2049
224044-AN-7	COX COMMUNICATIONS INC SENIOR UNSECURED			1	2.B FE	15,511,400	123.1490	15,509,385	12,594,000	15,511,400					6.800	2.909	FA	356,830		12/30/2021	08/01/2028
224044-BV-8	COX COMMUNICATIONS INC SENIOR UNSECURED			1	2.B FE	434,791	166.0210	443,276	267,000	434,791					8.375	3.481	MS	7,454		12/30/2021	03/01/2039
224044-BY-2	COX COMMUNICATIONS INC SENIOR UNSECURED			1	2.B FE	87,145	120.6980	88,110	73,000	87,145					4.700	3.400	JD	152		12/30/2021	12/15/2042
224044-CC-9	COX COMMUNICATIONS INC SENIOR UNSECURED			1	2.B FE	511,218	116.5860	512,978	440,000	511,218					4.500	3.430	JD	55		12/30/2021	06/30/2043
224044-CF-2	COX COMMUNICATIONS INC SENIOR UNSECURED			1	2.B FE	215,162	118.0310	215,997	183,000	215,162					4.800	3.150	FA	3,660		12/30/2021	02/01/2035
224044-CJ-4	COX COMMUNICATIONS INC SENIOR UNSECURED			1	2.B FE	2,351,359	107.4890	2,354,009	2,190,000	2,351,359					3.500	2.104	FA	28,957		12/30/2021	08/15/2027
22822V-AB-7	CROWN CASTLE INTL CORP SENIOR UNSECURED			1	2.C FE	14,173,242	109.4880	14,190,740	12,961,000	14,173,242					4.450	2.072	FA	217,889		12/30/2021	02/15/2026
22822V-AC-5	CROWN CASTLE INTL CORP SENIOR UNSECURED			1	2.C FE	2,229,956	107.2170	2,233,330	2,083,000	2,229,956					3.700	2.036	JD	3,425		12/30/2021	06/15/2026
22822V-AE-1	CROWN CASTLE INTL CORP SENIOR UNSECURED			1	2.C FE	817,141	108.7400	818,812	753,000	817,141					4.000	2.245	MS	10,040		12/30/2021	03/01/2027
22822V-AH-4	CROWN CASTLE INTL CORP SENIOR UNSECURED			1	2.C FE	2,277,712	107.4960	2,281,065	2,122,000	2,277,712					3.650	2.263	MS	25,818		12/30/2021	09/01/2027
22822V-AK-7	CROWN CASTLE INTL CORP SENIOR UNSECURED			1	2.C FE	2,119,083	108.8890	2,128,780	1,955,000	2,119,083					3.800	2.322	FA	28,065		12/30/2021	02/15/2028
22822V-AM-3	CROWN CASTLE INTL CORP SENIOR UNSECURED			1	2.C FE	105,257	128.7380	106,853	83,000	105,257					5.200	3.636	FA	1,630		12/30/2021	02/15/2049
22822V-AU-5	CROWN CASTLE INTL CORP SENIOR UNSECURED			1	2.C FE	676,303	98.6380	684,548	694,000	676,304		1			3.250	3.389	JJ	10,400		12/30/2021	01/15/2051
22822V-AW-1	CROWN CASTLE INTL CORP SENIOR UNSECURED			1	2.C FE	5,130,343	95.8040	5,148,507	5,374,000	5,130,407		65			2.100	2.656	AO	28,214		12/30/2021	04/01/2031
22822V-AX-9	CROWN CASTLE INTL CORP SENIOR UNSECURED			1	2.C FE	99,416	97.6570	100,587	103,000	99,416					2.900	3.142	AO	747		12/30/2021	04/01/2041
22822V-AY-7	CROWN CASTLE INTL CORP SENIOR UNSECURED			1	2.C FE	9,358,046	99.3730	9,434,473	9,494,000	9,358,085		39			2.500	2.671	JJ	119,994		12/30/2021	07/15/2031
22966R-AD-8	CUBESMART LP SENIOR UNSECURED			1	2.B FE	247,451	104.9840	247,762	236,000	247,451					3.125	2.030	MS	2,458		12/30/2021	09/01/2026
22966R-AF-3	CUBESMART LP SENIOR UNSECURED			1	2.B FE	179,956	104.3160	180,467	173,000	179,956					3.000	2.451	FA	1,961		12/30/2021	02/15/2030
22966R-AG-1	CUBESMART LP SENIOR UNSECURED			1	2.B FE	2,333,211	96.4330	2,341,393	2,428,000	2,333,237		26			2.000	2.481	FA	18,345		12/30/2021	02/15/2031
23283P-AR-5	CYRUSONE LP/CYRUSONE FIN SENIOR UNSECURED			1	2.C FE	2,339,496	107.9200	2,331,072	2,160,000	2,339,496					3.450	2.290	MN	9,522		12/30/2021	11/15/2029
23283P-AT-1	CYRUSONE LP/CYRUSONE FIN SENIOR UNSECURED			1	2.C FE	2,077,488	98.9570	2,078,097	2,100,000	2,077,494		6			2.150	2.284	MN	7,525		12/30/2021	11/01/2030
23371D-AH-7	DAE FUNDING LLC SENIOR UNSECURED				2.C FE	3,493,795	98.2500	3,484,928	3,547,000	3,493,863		68			1.625	2.352	FA	21,775		12/30/2021	02/15/2024
233835-AQ-0	DAIMLER FINANCE NA LLC SENIOR UNSECURED				1.G FE	12,656,365	148.8390	12,710,851	8,540,000	12,656,365					8.500	2.512	JJ	328,671		12/30/2021	01/18/2031
233851-CB-8	DAIMLER FINANCE NA LLC SENIOR UNSECURED			1	1.G FE	2,602,273	106.5720	2,604,620	2,444,000	2,602,273					3.500	1.636	FA	35,166		12/30/2021	08/03/2025
233851-DT-8	DAIMLER FINANCE NA LLC SENIOR UNSECURED			1	1.G FE	6,946,679	113.5360	7,015,389	6,179,000	6,946,679					4.300	2.397	FA	95,208		12/30/2021	02/22/2029
239753-DL-7	TARGET CORP SENIOR UNSECURED				1.F FE	2,623,550	124.8390	2,629,109	2,106,000	2,623,550					6.650	2.570	FA	58,354		12/30/2021	08/01/2028
24422E-TG-4	JOHN DEERE CAPITAL CORP SENIOR UNSECURED				1.F FE	4,984,141	102.4730	4,984,287	4,864,000	4,984,141					2.800	0.700	MS	43,506		12/30/2021	03/06/2023
24703T-AD-8	DELL INT LLC / EMC CORP SENIOR SECURED			1	2.B FE	4,537,055	115.6430	4,550,552	3,935,000	4,537,055					6.020	2.382	JD	10,528		12/30/2021	06/15/2026
24703T-AG-1	DELL INT LLC / EMC CORP SENIOR SECURED			1	2.B FE	10,597,556	117.3210	10,631,629	9,062,000	10,597,556					5.300	2.848	AO	120,072		12/30/2021	10/01/2029
24703T-AJ-5	DELL INT LLC / EMC CORP SENIOR SECURED			1	2.B FE	156,059	152.3600	156,931	103,000	156,059					8.100	3.538	JJ	3,847		12/30/2021	07/15/2036
24703T-AK-2	DELL INT LLC / EMC CORP SENIOR SECURED			1	2.B FE	513,337	166.7040	518,449	311,000	513,337					8.350	4.114	JJ	11,974		12/30/2021	07/15/2046
247109-BR-1	DELMARVA PWR & LIGHT CO SENIOR SECURED			1	1.F FE	491,101	110.6890	485,925	439,000	491,101					4.000	3.203	JD	1,463		12/30/2021	06/01/2042
251799-AA-0	DEVON ENERGY CORPORATION SENIOR UNSECURED			1	2.C FE	352,908	140.2560	353,445	252,000	352,908					7.950	3.323	AO	4,229		12/30/2021	04/15/2032
25179M-AL-7	DEVON ENERGY CORPORATION SENIOR UNSECURED			1	2.C FE	300,021	125.7440	303,043	241,000	300,021					5.600	3.811	JJ	6,223		12/30/2021	07/15/2041
25179M-AN-3	DEVON ENERGY CORPORATION SENIOR UNSECURED			1	2.C FE	310,108	116.0900	313,443	270,000	310,108					4.750	3.705	MN	1,639		12/30/2021	05/15/2042
25389J-AQ-9	DIGITAL REALTY TRUST LP SENIOR UNSECURED			1	2.B FE	1,339,819	110.7500	1,343,398	1,213,000	1,339,819					4.750	1.852	AO	14,404		12/30/2021	10/01/2025
25389J-AR-7	DIGITAL REALTY TRUST LP SENIOR UNSECURED			1	2.B FE	229,547	108.4360	229,884	212,000	229,547					3.700	2.130	FA	2,963		12/30/2021	08/15/2027
25389J-AT-3	DIGITAL REALTY TRUST LP SENIOR UNSECURED			1	2.B FE	2,534,173	112.7970	2,536,805	2,249,000	2,534,173					4.450	2.348	JJ	46,148		12/30/2021	07/15/2028
25389J-AU-0	DIGITAL REALTY TRUST LP SENIOR UNSECURED			1	2.B FE	373,846	108.3320	374,829	346,000	373,846					3.600	2.421	JJ	6,228		12/30/2021	07/01/2029
25466A-AJ-0	DISCOVER BANK SENIOR UNSECURED			2	2.B FE	1,963,311	105.8340	1,970,629	1,862,000	1,963,311					3.450	2.193	JJ	27,480		12/30/2021	07/27/2026
25466A-AP-6	DISCOVER BANK SENIOR UNSECURED			2	2.B FE	3,086,049	113.5560	3,089,859	2,721,000	3,086,049					4.650	2.466	MS	37,958		12/30/2021	09/13/2028
254687-CT-1	WALT DISNEY COMPANY/THE SENIOR UNSECURED				2.A FE	2,375,958	113.2450	2,379,277	2,101,000	2,375,958					7.750	1.278	JJ	72,820		12/30/2021	01/20/2024
254687-CZ-7	WALT DISNEY COMPANY/THE SENIOR UNSECURED			1	2.A FE	3,697,252	106.2840	3,705,060	3,486,000	3,697,252					3.700	1.411	MS	37,978		12/30/2021	09/15/2024
254687-DD-5	WALT DISNEY COMPANY/THE SENIOR UNSECURED			1	2.A FE	2,174,395	107.9250	2,177,927	2,018,000	2,174,395					3.700	1.585	AO	15,763		12/30/2021	10/15/2025
254687-DF-0	WALT DISNEY COMPANY/THE SENIOR UNSECURED				1.G FE	1,096,519	123.2700	1,095,870	889,000	1,096,519					7.700	1.421	AO	11,599		12/30/2021	10/30/2025
254687-DK-9	WALT DISNEY COMPANY/THE SENIOR UNSECURED			1	2.A FE	436,190	107.6300	438,054	407,000	436,190					3.375	1.830	MN	1,755		12/30/2021	11/15/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
254687-DM-5	WALT DISNEY COMPANY/THE SENIOR UNSECURED				2.A FE	1,325,528	129.6360	1,335,251	1,030,000	1,325,528					7.125	2.202	AO	16,920		12/30/2021	04/08/2028
254687-DR-4	WALT DISNEY COMPANY/THE SENIOR UNSECURED				1.G FE	2,384,186	131.9440	2,388,186	1,810,000	2,384,186					7.280	2.043	JD	366		12/30/2021	06/30/2028
254687-DV-5	WALT DISNEY COMPANY/THE SENIOR UNSECURED				1.G FE	1,650,699	139.8480	1,658,597	1,186,000	1,650,699					6.550	2.516	MS	22,873		12/30/2021	03/15/2033
254687-EB-8	WALT DISNEY COMPANY/THE SENIOR UNSECURED			1	1.G FE	4,193,198	143.3560	4,231,869	2,952,000	4,193,198					6.400	2.752	JD	8,397		12/30/2021	12/15/2035
254687-EH-5	WALT DISNEY COMPANY/THE SENIOR UNSECURED			1	2.A FE	2,687,973	148.5210	2,701,597	1,819,000	2,687,973					6.650	2.879	MN	15,456		12/30/2021	11/15/2037
254687-ER-3	WALT DISNEY COMPANY/THE SENIOR UNSECURED			1	1.G FE	1,604,057	147.5860	1,629,349	1,104,000	1,604,057					6.150	3.016	FA	25,650		12/30/2021	02/15/2041
254687-ET-9	WALT DISNEY COMPANY/THE SENIOR UNSECURED			1	2.A FE	1,789,781	139.0450	1,814,537	1,305,000	1,789,781					5.400	3.051	AO	17,618		12/30/2021	10/01/2043
254687-EV-4	WALT DISNEY COMPANY/THE SENIOR UNSECURED			1	2.A FE	1,261,963	128.3790	1,268,385	988,000	1,261,963					4.750	3.049	MS	13,818		12/30/2021	09/15/2044
254687-EX-0	WALT DISNEY COMPANY/THE SENIOR UNSECURED			1	1.G FE	349,568	132.0280	353,835	268,000	349,568					4.950	3.127	AO	2,801		12/30/2021	10/15/2045
254687-FL-5	WALT DISNEY COMPANY/THE SENIOR UNSECURED			1	1.G FE	3,417,068	99.5680	3,429,122	3,444,000	3,417,077		9			2.000	2.111	MS	22,960		12/30/2021	09/01/2029
254687-FX-9	WALT DISNEY COMPANY/THE SENIOR UNSECURED			1	2.A FE	233,366	104.1380	234,311	225,000	233,366					2.650	2.194	JJ	2,783		12/30/2021	01/13/2031
254687-FZ-4	WALT DISNEY COMPANY/THE SENIOR UNSECURED			1	1.G FE	80,652	113.5160	81,732	72,000	80,652					3.600	2.979	JJ	1,210		12/30/2021	01/13/2051
254687-GA-8	WALT DISNEY COMPANY/THE SENIOR UNSECURED			1	1.G FE	679,720	116.3540	689,979	593,000	679,720					3.800	3.141	MN	3,005		12/30/2021	05/13/2060
25468P-BW-5	TWDC ENTERPRISES 18 CORP SENIOR UNSECURED				2.A FE	1,127,901	141.2390	1,132,737	802,000	1,127,901					7.000	2.459	MS	18,713		12/30/2021	03/01/2032
25468P-DM-5	TWDC ENTERPRISES 18 CORP SENIOR UNSECURED			1	2.A FE	1,027,651	100.9010	1,028,181	1,019,000	1,027,651					1.850	1.657	JJ	7,907		12/30/2021	07/30/2026
254709-AK-4	DISCOVER FINANCIAL SVS SENIOR UNSECURED			2	2.C FE	2,596,799	106.3730	2,599,756	2,444,000	2,596,799					3.950	1.693	MN	14,749		12/30/2021	11/06/2024
254709-AM-0	DISCOVER FINANCIAL SVS SENIOR UNSECURED			2	2.C FE	928,208	108.4520	929,434	857,000	928,208					4.100	2.363	FA	13,860		12/30/2021	02/09/2027
25470D-AD-1	DISCOVERY COMMUNICATIONS SENIOR UNSECURED			1	2.C FE	563,843	137.5020	569,258	414,000	563,843					6.350	3.637	JD	2,191		12/30/2021	06/01/2040
25470D-AG-4	DISCOVERY COMMUNICATIONS SENIOR UNSECURED			1	2.C FE	193,385	118.2820	195,165	165,000	193,385					4.950	3.736	MN	1,044		12/30/2021	05/15/2042
25470D-AJ-8	DISCOVERY COMMUNICATIONS SENIOR UNSECURED			1	2.C FE	490,808	118.1640	496,289	420,000	490,808					4.875	3.720	AO	5,119		12/30/2021	04/01/2043
25470D-AT-6	DISCOVERY COMMUNICATIONS SENIOR UNSECURED			1	2.C FE	353,123	124.3480	359,366	289,000	353,123					5.200	3.835	MS	4,216		12/30/2021	09/20/2047
25470D-BG-3	DISCOVERY COMMUNICATIONS SENIOR UNSECURED			1	2.C FE	64,313	125.6010	65,313	52,000	64,313					5.300	3.887	MN	352		12/30/2021	05/15/2049
25470D-BJ-7	DISCOVERY COMMUNICATIONS SENIOR UNSECURED			1	2.C FE	172,860	107.0100	173,356	162,000	172,860					3.625	2.724	MN	750		12/30/2021	05/15/2030
257375-AH-8	EASTERN ENERGY GAS SENIOR UNSECURED			1	2.A FE	1,463,131	106.1000	1,467,363	1,383,000	1,463,131					3.600	1.587	JD	2,213		12/30/2021	12/15/2024
257469-AG-1	DOMINION ENERGY INC SENIOR UNSECURED			1	2.B FE	281,969	127.8660	282,584	221,000	281,969					6.750	3.669	JD	663		12/30/2021	12/15/2032
25746U-AN-9	DOMINION ENERGY INC SENIOR UNSECURED			1	2.B FE	68,442	131.2970	68,274	52,000	68,442					6.300	2.963	MS	965		12/30/2021	03/15/2033
25746U-AV-1	DOMINION ENERGY INC SENIOR UNSECURED			1	2.B FE	67,641	130.6030	67,914	52,000	67,641					5.950	3.184	JD	138		12/30/2021	06/15/2035
25746U-BD-0	DOMINION ENERGY INC SENIOR UNSECURED			1	2.B FE	141,060	145.1950	142,291	98,000	141,060					7.000	3.472	JD	305		12/30/2021	06/15/2038
257559-AK-0	DOMTAR CORP SENIOR UNSECURED			1	3.B FE	1,015,907	102.7520	1,031,630	1,004,000	1,015,907					6.750	6.646	FA	25,602		12/30/2021	02/15/2044
260003-AP-3	DOVER CORP SENIOR UNSECURED			1	2.A FE	206,361	105.5820	206,941	196,000	206,361					2.950	2.212	MN	915		12/30/2021	11/04/2029
260543-BE-2	DOW CHEMICAL CO/THE SENIOR UNSECURED				2.B FE	1,880,902	106.9640	1,880,427	1,758,000	1,880,902					7.375	1.328	MS	43,218		12/30/2021	03/01/2023
260543-BJ-1	DOW CHEMICAL CO/THE SENIOR UNSECURED				2.B FE	9,403,839	134.6540	9,450,018	7,018,000	9,403,839					7.375	2.559	MN	86,263		12/30/2021	11/01/2029
260543-CE-1	DOW CHEMICAL CO/THE SENIOR UNSECURED			1	2.B FE	158,555	128.1630	160,204	125,000	158,555					5.250	3.383	MN	839		12/30/2021	11/15/2041
26078J-AF-7	DUPONT DE NEMOURS INC SENIOR UNSECURED			1	2.A FE	239,818	140.0640	242,311	173,000	239,818					5.419	3.252	MN	1,198		12/30/2021	11/15/2048
263901-AA-8	DUKE ENERGY INDIANA LLC SENIOR SECURED			1	1.F FE	576,522	141.2140	580,390	411,000	576,522					6.350	3.206	FA	9,859		12/30/2021	08/15/2038
264399-DK-9	DUKE ENERGY CAROLINAS SENIOR UNSECURED			1	2.A FE	5,584,095	123.6180	5,601,132	4,531,000	5,584,095					6.000	2.342	JD	22,655		12/30/2021	12/01/2028
26441C-AL-9	DUKE ENERGY CORP SENIOR UNSECURED			1	2.B FE	2,189,268	104.4030	2,189,331	2,097,000	2,189,268					3.950	1.452	AO	17,487		12/30/2021	10/15/2023
26441C-AT-2	DUKE ENERGY CORP SENIOR UNSECURED			1	2.B FE	99,877	107.0430	100,620	94,000	99,877					3.750	3.374	MS	1,175		12/30/2021	09/01/2046
26441C-AY-1	DUKE ENERGY CORP SENIOR UNSECURED			1	2.B FE	228,268	110.7730	230,408	208,000	228,268					3.950	3.378	FA	3,104		12/30/2021	08/15/2047
26441Y-BA-4	DUKE REALTY LP SENIOR UNSECURED			1	2.A FE	251,548	106.7590	251,951	236,000	251,548					3.375	2.189	JD	354		12/30/2021	12/15/2027
26441Y-BB-2	DUKE REALTY LP SENIOR UNSECURED			1	2.A FE	2,026,452	111.7220	2,031,106	1,818,000	2,026,452					4.000	2.155	MS	21,412		12/30/2021	09/15/2028
26442C-AB-0	DUKE ENERGY CAROLINAS SENIOR SECURED			1	1.F FE	271,190	139.4780	274,772	197,000	271,190					6.000	3.020	JJ	5,450		12/30/2021	01/15/2038
26442C-AE-4	DUKE ENERGY CAROLINAS SENIOR SECURED			1	1.F FE	542,319	138.8920	548,623	395,000	542,319					6.050	3.113	AO	5,045		12/30/2021	04/15/2038
26442C-AH-7	DUKE ENERGY CAROLINAS SENIOR SECURED			1	1.F FE	775,193	131.9540	782,487	593,000	775,193					5.300	3.076	FA	11,873		12/30/2021	02/15/2040
26442C-AM-6	DUKE ENERGY CAROLINAS SENIOR SECURED			1	1.F FE	378,037	118.1400	382,774	324,000	378,037					4.250	3.121	JD	612		12/30/2021	12/15/2041
26442C-AZ-7	DUKE ENERGY CAROLINAS SENIOR SECURED			1	1.F FE	143,725	103.8850	145,439	140,000	143,725					3.200	3.057	FA	1,692		12/30/2021	08/15/2049
26442R-AD-3	DUKE ENERGY PROGRESS INC SENIOR SECURED			1	1.F FE	234,672	117.8320	236,842	201,000	234,672					4.150	3.121	JD	695		12/30/2021	12/01/2044
26442T-AC-1	DUKE UNIVERSITY SENIOR UNSECURED			1	1.B FE	724,041	122.6950	727,581	593,000	724,041					4.077	2.878	AO	6,044		12/30/2021	10/01/2048
26442U-AH-7	DUKE ENERGY PROGRESS LLC SENIOR SECURED			1	1.F FE	4,037,754	108.0040	4,036,109	3,737,000	4,037,754					3.450	2.235	MS	37,962		12/30/2021	03/15/2029
26443C-AA-1	DUKE UNIVERSITY HEALTH SENIOR UNSECURED			1	1.C FE	580,740	119.2130	585,336	491,000	580,740					3.920	2.899	JD	1,604		12/30/2021	06/01/2047
266233-AG-0	DUQUESNE LIGHT HOLDINGS SENIOR UNSECURED			1	2.C FE	1,204,942	105.7630	1,206,756	1,141,000	1,204,942					3.616	2.533	FA	17,191		12/30/2021	08/01/2027
26867L-AL-4	EMD FINANCE LLC SENIOR UNSECURED			1	1.G FE	915,110	105.2680	915,832	870,000	915,110					3.250	1.591	MS	8,011		12/30/2021	03/19/2025
26875P-AM-3	EOG RESOURCES INC SENIOR UNSECURED			1	1.G FE	1,282,550	104.9850	1,282,917	1,222,000	1,282,550					3.150	1.581	AO	9,623		12/30/2021	04/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26875P-AN-1	EOG RESOURCES INC SENIOR UNSECURED			1	1.G FE	402,394	113.5100	404,096	356,000	402,394					3.900	2.722	AO	3,471		12/30/2021	04/01/2035
26882P-AR-3	ERAC USA FINANCE LLC SENIOR UNSECURED			1	2.A FE	478,693	138.4610	480,460	347,000	478,693					6.700	3.014	JD	1,937		12/30/2021	06/01/2034
26882P-BE-1	ERAC USA FINANCE LLC SENIOR UNSECURED				2.A FE	231,315	147.6360	233,265	158,000	231,315					7.000	3.226	AO	2,335		12/30/2021	10/15/2037
26884A-BA-0	ERP OPERATING LP SENIOR UNSECURED			1	1.G FE	2,704,204	102.2770	2,704,204	2,644,000	2,704,204					3.000	1.217	AO	16,745		12/30/2021	04/15/2023
26884A-BB-8	ERP OPERATING LP SENIOR UNSECURED			1	1.G FE	3,443,310	125.9200	3,484,206	2,767,000	3,443,310					4.500	2.999	JJ	62,257		12/30/2021	07/01/2044
26884A-BE-2	ERP OPERATING LP SENIOR UNSECURED			1	1.G FE	855,775	126.0140	865,716	687,000	855,775					4.500	3.028	JD	2,576		12/30/2021	06/01/2045
26884A-BF-9	ERP OPERATING LP SENIOR UNSECURED			1	1.G FE	9,541,417	105.2480	9,552,309	9,076,000	9,541,417					2.850	1.740	MN	43,111		12/30/2021	11/01/2026
26884A-BJ-1	ERP OPERATING LP SENIOR UNSECURED			1	1.G FE	1,574,505	108.6710	1,577,903	1,452,000	1,574,505					3.500	2.037	MS	16,940		12/30/2021	03/01/2028
26884A-BL-6	ERP OPERATING LP SENIOR UNSECURED			1	1.G FE	4,592,983	105.9670	4,605,326	4,346,000	4,592,983					3.000	2.175	JJ	65,190		12/30/2021	07/01/2029
26884A-BM-4	ERP OPERATING LP SENIOR UNSECURED			1	1.G FE	198,621	102.6870	199,213	194,000	198,621					2.500	2.178	FA	1,832		12/30/2021	02/15/2030
26884T-AL-6	ERAC USA FINANCE LLC SENIOR UNSECURED			1	2.A FE	2,911,521	105.8850	2,912,896	2,751,000	2,911,521					3.850	1.759	MN	13,533		12/30/2021	11/15/2024
26884T-AP-7	ERAC USA FINANCE LLC SENIOR UNSECURED			1	2.A FE	2,320,644	107.5630	2,322,285	2,159,000	2,320,644					3.800	1.772	MN	13,674		12/30/2021	11/01/2025
269246-BS-2	E*TRADE FINANCIAL CORP SENIOR UNSECURED			1	2.A FE	2,047,450	112.5860	2,046,813	1,818,000	2,047,450					4.500	2.384	JD	2,500		12/30/2021	06/20/2028
27409L-AE-3	EAST OHIO GAS CO/THE SENIOR UNSECURED			1	1.F FE	3,880,381	98.9590	3,938,568	3,980,000	3,880,385	4				3.000	3.134	JD	5,307		12/30/2021	06/15/2050
276480-AA-8	EASTERN GAS TRAN SENIOR UNSECURED			1	1.G FE	478,593	111.1450	487,927	439,000	478,593					3.900	3.397	MN	2,188		12/30/2021	11/15/2049
276480-AC-4	EASTERN GAS TRAN SENIOR UNSECURED			1	1.G FE	2,103,523	119.2770	2,114,781	1,773,000	2,103,523					4.600	3.421	JD	3,625		12/30/2021	12/15/2044
277432-AC-4	EASTMAN CHEMICAL CO SENIOR UNSECURED				2.C FE	2,440,290	113.9610	2,439,905	2,141,000	2,440,290					7.625	1.787	JD	7,256		12/30/2021	06/15/2024
277432-AD-2	EASTMAN CHEMICAL CO SENIOR UNSECURED				2.C FE	2,868,261	126.9410	2,871,405	2,262,000	2,868,261					7.600	2.027	FA	71,630		12/30/2021	02/01/2027
278058-DB-5	EATON CORP SENIOR UNSECURED				2.A FE	2,711,294	126.8170	2,737,979	2,159,000	2,711,294					5.800	3.600	MS	36,871		12/30/2021	03/15/2037
278642-AF-0	EBAY INC SENIOR UNSECURED			1	2.A FE	104,988	111.7590	106,171	95,000	104,988					4.000	3.292	JJ	1,752		12/30/2021	07/15/2042
278642-AU-7	EBAY INC SENIOR UNSECURED			1	2.A FE	3,495,110	108.7970	3,500,000	3,217,000	3,495,110					3.600	1.916	JD	8,364		12/30/2021	06/05/2027
278642-AY-9	EBAY INC SENIOR UNSECURED			1	2.A FE	360,678	101.0900	361,902	358,000	360,678					2.600	2.510	MN	1,319		12/30/2021	05/10/2031
278642-AZ-6	EBAY INC SENIOR UNSECURED			1	2.A FE	1,026,176	109.1550	1,042,430	955,000	1,026,176					3.650	3.254	MN	4,938		12/30/2021	05/10/2051
278865-AM-2	ECOLAB INC SENIOR UNSECURED			1	1.G FE	1,272,407	140.7070	1,286,062	914,000	1,272,407					5.500	2.897	JD	3,212		12/30/2021	12/08/2041
28176E-AD-0	EDWARDS LIFESCIENCES COR SENIOR UNSECURED			1	2.B FE	1,183,351	112.4100	1,185,926	1,055,000	1,183,351					4.300	2.264	JD	2,016		12/30/2021	06/15/2028
285512-AE-9	ELECTRONIC ARTS INC SENIOR UNSECURED			1	2.A FE	4,939,936	95.9550	4,957,035	5,166,000	4,939,998	62				1.850	2.386	FA	36,105		12/30/2021	02/15/2031
291011-BD-5	EMERSON ELECTRIC CO SENIOR UNSECURED			1	1.F FE	417,806	133.5330	421,964	316,000	417,806					5.250	2.923	MN	2,120		12/30/2021	11/15/2039
292480-AH-3	ENERGY TRANSFER LP SENIOR UNSECURED			1	2.C FE	11,929,346	104.4350	11,934,832	11,428,000	11,929,346					3.900	1.999	MN	56,950		12/30/2021	05/15/2024
292480-AJ-9	ENERGY TRANSFER LP SENIOR UNSECURED			1	2.C FE	290,374	107.7300	291,948	271,000	290,374					5.000	4.490	MN	1,731		12/30/2021	05/15/2044
29248M-AB-9	EMPOWER FINANCE 2020 LP SENIOR UNSECURED			1	1.F FE	4,087,901	96.6490	4,161,706	4,306,000	4,087,960	59				1.776	2.392	MS	22,093		12/30/2021	03/17/2031
29250R-AT-3	ENBRIDGE ENERGY PARTNERS SENIOR UNSECURED			1	2.A FE	138,886	128.7020	140,285	109,000	138,886					5.500	3.491	MS	1,765		12/30/2021	09/15/2040
29250R-AW-6	ENBRIDGE ENERGY PARTNERS SENIOR UNSECURED			1	2.A FE	1,676,781	113.8390	1,670,018	1,467,000	1,676,781					5.875	1.944	AO	18,195		12/30/2021	10/15/2025
29273R-AJ-8	ENERGY TRANSFER LP SENIOR UNSECURED			1	2.C FE	71,078	138.1100	71,817	52,000	71,078					7.500	4.359	JJ	1,950		12/30/2021	07/01/2038
29273R-AP-4	ENERGY TRANSFER LP SENIOR UNSECURED			1	2.C FE	61,042	122.6510	61,325	50,000	61,042					6.050	4.353	JD	252		12/30/2021	06/01/2041
29273R-AT-6	ENERGY TRANSFER LP SENIOR UNSECURED			1	2.C FE	79,917	110.5680	80,715	73,000	79,917					5.150	4.452	FA	1,566		12/30/2021	02/01/2043
29273R-BB-4	ENERGY TRANSFER LP SENIOR UNSECURED			1	2.C FE	1,558,643	109.9150	1,557,496	1,417,000	1,558,643					7.600	2.642	FA	44,872		12/30/2021	02/01/2024
29273R-BC-2	ENERGY TRANSFER LP SENIOR UNSECURED			1	2.C FE	2,719,033	131.5000	2,707,585	2,059,000	2,719,033					8.250	3.548	MN	21,705		12/30/2021	11/15/2029
29278N-AE-3	ENERGY TRANSFER LP SENIOR UNSECURED			1	2.C FE	93,811	124.6010	94,697	76,000	93,811					6.000	4.479	JD	203		12/30/2021	06/15/2048
29278N-AR-4	ENERGY TRANSFER LP SENIOR UNSECURED			1	2.C FE	148,265	115.4450	150,079	130,000	148,265					5.000	4.152	MN	831		12/30/2021	05/15/2050
29279F-AA-7	ENERGY TRANSFER LP SENIOR UNSECURED			1	2.C FE	91,667	131.0200	93,024	71,000	91,667					6.250	4.406	AO	937		12/30/2021	04/15/2049
29364D-AT-7	ENTERGY ARKANSAS INC SENIOR SECURED			1	1.F FE	1,045,274	109.6030	1,049,997	958,000	1,045,274					4.950	4.320	JD	2,108		12/30/2021	12/15/2044
29364G-AK-9	ENTERGY CORP SENIOR UNSECURED			1	2.B FE	222,140	108.0320	224,707	208,000	222,140					3.750	3.376	JD	347		12/30/2021	06/15/2050
29364G-AP-8	ENTERGY CORP SENIOR UNSECURED			1	2.B FE	3,596,662	98.6030	3,622,674	3,674,000	3,596,681	19				2.400	2.653	JD	3,919		12/30/2021	06/15/2031
29364W-AS-7	ENTERGY LOUISIANA LLC SENIOR SECURED			1	1.F FE	2,970,655	104.0110	2,960,153	2,846,000	2,970,655					4.050	1.386	MS	38,421		12/30/2021	09/01/2023
29364W-AT-5	ENTERGY LOUISIANA LLC SENIOR SECURED			1	1.F FE	1,238,508	108.7450	1,247,305	1,147,000	1,238,508					5.000	4.436	JJ	26,445		12/30/2021	07/15/2044
29364W-BA-5	ENTERGY LOUISIANA LLC SENIOR SECURED			1	1.F FE	635,533	113.7680	637,101	560,000	635,533					4.000	2.604	MS	6,596		12/30/2021	03/15/2033
29364W-BB-3	ENTERGY LOUISIANA LLC SENIOR SECURED			1	1.F FE	1,643,652	119.3510	1,651,818	1,384,000	1,643,652					4.200	3.154	MS	19,376		12/30/2021	09/01/2048
29364W-BJ-6	ENTERGY LOUISIANA LLC SENIOR SECURED			1	1.F FE	61,959	102.8880	62,762	61,000	61,959					3.100	2.993	JD	84		12/30/2021	06/15/2041
29365P-AP-7	ENTERGY GULF STATES LA L SENIOR SECURED			1	1.F FE	1,828,495	111.0510	1,824,568	1,643,000	1,828,495					5.590	1.394	AO	22,961		12/30/2021	10/01/2024
29365T-AK-0	ENTERGY TEXAS INC SENIOR SECURED			1	2.A FE	4,749,130	93.8720	4,784,656	5,097,000	4,749,223	93				1.750	2.588	MS	26,264		12/30/2021	03/15/2031
293791-AF-6	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED			1	2.A FE	309,490	135.2470	311,068	230,000	309,490					6.875	3.175	MS	5,271		12/30/2021	03/01/2033
29379V-AG-8	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED			1	2.A FE	2,091,008	135.3130	2,110,883	1,560,000	2,091,008					6.125	3.531	AO	20,172		12/30/2021	10/15/2039
29379V-AQ-6	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED			1	2.A FE	3,605,104	138.5690	3,638,822	2,626,000	3,605,104					6.450	3.673	MS	56,459		12/30/2021	09/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29379V-AT-0	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED			1	2.A FE	2,889,276	133.0510	2,911,156	2,188,000	2,889,276					5.950	3.611	FA	54,244		12/30/2021	02/01/2041
29379V-AV-5	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED			1	2.A FE	3,433,745	130.2980	3,458,109	2,654,000	3,433,745					5.700	3.630	FA	57,149		12/30/2021	02/15/2042
29379V-AW-3	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED			1	2.A FE	4,299,649	119.7360	4,347,614	3,631,000	4,299,649					4.850	3.579	FA	66,528		12/30/2021	08/15/2042
29379V-AY-9	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED			1	2.A FE	4,941,744	114.3980	4,994,617	4,366,000	4,941,744					4.450	3.557	FA	73,397		12/30/2021	02/15/2043
29379V-BA-0	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED			1	2.A FE	5,351,869	120.7010	5,415,854	4,487,000	5,351,869					4.850	3.584	MS	64,077		12/30/2021	03/15/2044
29379V-BB-8	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED			1	2.A FE	1,721,669	105.0180	1,720,195	1,638,000	1,721,669					3.900	1.450	FA	24,133		12/30/2021	02/15/2024
29379V-BC-6	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED			1	2.A FE	1,768,644	123.6690	1,769,703	1,431,000	1,768,644					5.100	3.589	FA	27,571		12/30/2021	02/15/2045
29379V-BF-9	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED			1	2.A FE	562,700	126.6240	564,743	446,000	562,700					4.950	3.586	AO	4,661		12/30/2021	10/15/2054
29379V-BU-6	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED			1	2.A FE	2,113,405	122.1040	2,136,820	1,750,000	2,113,405					4.800	3.594	FA	35,000		12/30/2021	02/01/2049
29379V-BW-2	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED			1	2.A FE	2,551,341	112.4980	2,551,455	2,268,000	2,551,341					4.200	3.498	JJ	39,955		12/30/2021	01/31/2050
29379V-BZ-5	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED			1	2.A FE	2,973,975	108.4090	3,012,686	2,779,000	2,973,975					3.950	3.609	JJ	46,043		12/30/2021	01/31/2060
29444U-BE-5	EQUINIX INC SENIOR UNSECURED			1	2.B FE	2,946,313	105.2070	2,956,317	2,810,000	2,946,313					3.200	2.517	MN	10,740		12/30/2021	11/18/2029
29444U-BH-8	EQUINIX INC SENIOR UNSECURED			1	2.B FE	6,718,632	97.2270	6,740,748	6,933,000	6,718,696		65			2.150	2.555	JJ	68,733		12/30/2021	07/15/2030
29444U-BT-2	EQUINIX INC SENIOR UNSECURED			1	2.B FE	138,734	102.3450	140,213	137,000	138,734					3.400	3.333	FA	2,898		12/30/2021	02/15/2052
29449W-AD-9	EQUITABLE FINANCIAL LIFE SENIOR SECURED				1.F FE	11,497,796	95.6920	11,537,584	12,057,000	11,497,952		156			1.750	2.331	MN	26,961		12/30/2021	11/15/2030
29670G-AD-4	ESSENTIAL UTILITIES INC SENIOR UNSECURED			1	2.B FE	5,094,906	101.6790	5,110,387	5,026,000	5,094,906					2.704	2.519	AO	28,691		12/30/2021	04/15/2030
29670G-AE-2	ESSENTIAL UTILITIES INC SENIOR UNSECURED			1	2.B FE	224,451	103.8870	228,551	220,000	224,451					3.351	3.241	AO	1,556		12/30/2021	04/15/2050
29670G-AF-9	ESSENTIAL UTILITIES INC SENIOR UNSECURED			1	2.B FE	8,214,658	99.5440	8,248,216	8,286,000	8,214,675		18			2.400	2.504	MN	33,144		12/30/2021	05/01/2031
29717P-AN-7	ESSEX PORTFOLIO LP SENIOR UNSECURED			1	2.A FE	2,418,116	105.2620	2,418,921	2,298,000	2,418,116					3.875	1.586	MN	14,841		12/30/2021	05/01/2024
29717P-AP-2	ESSEX PORTFOLIO LP SENIOR UNSECURED			1	2.A FE	4,844,146	105.5990	4,842,770	4,586,000	4,844,146					3.500	1.713	AO	40,128		12/30/2021	04/01/2025
29717P-AT-4	ESSEX PORTFOLIO LP SENIOR UNSECURED			1	2.A FE	6,827,239	110.7110	6,840,833	6,179,000	6,827,239					4.000	2.398	MS	82,387		12/30/2021	03/01/2029
29717P-AU-1	ESSEX PORTFOLIO LP SENIOR UNSECURED			1	2.A FE	367,146	104.9020	368,206	351,000	367,146					3.000	2.368	JJ	4,856		12/30/2021	01/15/2030
29717P-AY-3	ESSEX PORTFOLIO LP SENIOR UNSECURED			1	2.A FE	3,204,849	97.4490	3,210,945	3,295,000	3,204,887		38			1.700	2.176	MS	18,672		12/30/2021	03/01/2028
30161M-AJ-2	CONSTELLATION EN GEN LLC SENIOR UNSECURED			1	2.B FE	211,796	119.1560	213,289	179,000	211,796					5.750	4.357	AO	2,573		12/30/2021	10/01/2041
30161M-AN-3	CONSTELLATION EN GEN LLC SENIOR UNSECURED			1	2.B FE	223,134	118.4770	226,291	191,000	223,134					5.600	4.350	JD	475		12/30/2021	06/15/2042
30161N-AC-5	EXELON CORP SENIOR UNSECURED			1	2.B FE	312,934	127.3260	313,222	246,000	312,934					5.625	3.132	JD	615		12/30/2021	06/15/2035
30161N-AS-0	EXELON CORP SENIOR UNSECURED			1	2.B FE	95,837	129.0380	96,779	75,000	95,837					5.100	3.376	JD	170		12/30/2021	06/15/2045
30161N-AU-5	EXELON CORP SENIOR UNSECURED			1	2.B FE	1,491,870	106.5760	1,499,524	1,407,000	1,491,870					3.400	1.928	AO	10,099		12/30/2021	04/15/2026
30161N-AV-3	EXELON CORP SENIOR UNSECURED			1	2.B FE	373,669	119.8240	377,446	315,000	373,669					4.450	3.326	AO	2,959		12/30/2021	04/15/2046
30225V-AF-4	EXTRA SPACE STORAGE LP SENIOR UNSECURED			1	2.B FE	1,905,499	98.5160	1,912,196	1,941,000	1,905,508		9			2.550	2.772	JD	4,125		12/30/2021	06/01/2031
302508-AQ-9	FMR LLC SENIOR UNSECURED			1	1.E FE	2,487,664	137.7510	2,493,293	1,810,000	2,487,664					7.570	2.117	JD	6,090		12/30/2021	06/15/2029
30251B-AC-2	FMR LLC SENIOR UNSECURED			1	1.E FE	1,623,397	148.0270	1,640,139	1,108,000	1,623,397					6.500	3.206	JD	3,401		12/30/2021	12/14/2040
313747-AV-9	FEDERAL REALTY INVESTMEN SENIOR UNSECURED			1	2.A FE	349,587	118.7080	353,750	298,000	349,587					4.500	3.406	JD	1,118		12/30/2021	12/01/2044
313747-AY-3	FEDERAL REALTY INVESTMEN SENIOR UNSECURED			1	2.A FE	773,618	106.1330	774,771	730,000	773,618					3.250	2.102	JJ	10,940		12/30/2021	07/15/2027
313747-AZ-0	FEDERAL REALTY INVESTMEN SENIOR UNSECURED			1	2.A FE	348,988	105.3970	349,918	332,000	348,988					3.200	2.445	JD	472		12/30/2021	06/15/2029
31428X-AW-6	FEDEX CORP SENIOR UNSECURED			1	2.B FE	365,903	127.1710	370,068	291,000	365,903					5.100	3.427	JJ	6,843		12/30/2021	01/15/2044
31428X-AX-4	FEDEX CORP SENIOR UNSECURED			1	2.B FE	57,733	120.7360	57,953	48,000	57,733					4.900	2.893	JJ	1,085		12/30/2021	01/15/2034
31428X-BE-5	FEDEX CORP SENIOR UNSECURED			1	2.B FE	277,209	122.2290	279,904	229,000	277,209					4.750	3.449	MN	1,390		12/30/2021	11/15/2045
31428X-BG-0	FEDEX CORP SENIOR UNSECURED			1	2.B FE	710,543	120.2110	717,660	597,000	710,543					4.550	3.393	AO	6,791		12/30/2021	04/01/2046
31620M-AU-0	FIDELITY NATIONAL INFORM SENIOR UNSECURED			1	2.B FE	135,358	121.4400	136,013	112,000	135,358					4.500	3.261	FA	1,904		12/30/2021	08/15/2046
31620M-BT-2	FIDELITY NATIONAL INFORM SENIOR UNSECURED			1	2.B FE	2,941,585	97.9040	2,951,806	3,015,000	2,941,605		20			2.250	2.549	MS	22,613		12/30/2021	03/01/2031
31620M-BU-9	FIDELITY NATIONAL INFORM SENIOR UNSECURED			1	2.B FE	64,709	101.2520	65,814	65,000	64,709					3.100	3.131	MS	672		12/30/2021	03/01/2041
31620R-AJ-4	FIDELITY NATL FINANCIAL SENIOR UNSECURED			1	2.B FE	2,048,198	105.6740	2,054,303	1,944,000	2,048,198					3.400	2.687	JD	2,938		12/30/2021	06/15/2030
31620R-AK-1	FIDELITY NATL FINANCIAL SENIOR UNSECURED			1	2.B FE	19,280,038	98.2420	19,346,797	19,693,000	19,280,149		111			2.450	2.709	MS	142,063		12/30/2021	03/15/2031
337358-BA-2	WACHOVIA CORP SUBORDINATED				2.B FE	1,285,538	145.4260	1,292,837	889,000	1,285,538					7.500	3.321	AO	14,076		12/30/2021	04/15/2035
337738-AT-5	FISERV INC SENIOR UNSECURED			1	2.B FE	220,002	105.7890	220,041	208,000	220,002					3.200	1.858	JJ	3,328		12/30/2021	07/01/2026
337738-AU-2	FISERV INC SENIOR UNSECURED			1	2.B FE	616,657	107.6390	621,077	577,000	616,657					3.500	2.490	JJ	10,098		12/30/2021	07/01/2029
337738-AV-0	FISERV INC SENIOR UNSECURED			1	2.B FE	483,309	119.5450	487,744	408,000	483,309					4.400	3.366	JJ	8,976		12/30/2021	07/01/2049
337738-BC-1	FISERV INC SENIOR UNSECURED			1	2.B FE	1,842,047	101.5720	1,847,595	1,819,000	1,842,047					2.650	2.482	JD	4,017		12/30/2021	06/01/2030
337932-AC-1	FIRSTENERGY CORP SENIOR UNSECURED			1	3.A FE	4,870,984	134.9400	4,849,744	3,594,000	4,870,984					7.375	3.158	MN	33,868		12/30/2021	11/15/2031
33834D-AA-2	FIVE CORNERS FND TR II SENIOR UNSECURED			1	1.G FE	1,776,794	103.7220	1,786,093	1,722,000	1,776,794					2.850	2.428	MN	6,271		12/30/2021	05/15/2030
33939H-AA-7	FLEX INTERMEDIATE HOLDCO SENIOR SECURED			1	2.C FE	6,963,679	100.4860	6,985,787	6,952,000	6,963,679					3.363	3.342	JD	649		12/30/2021	06/30/2031
33939H-AB-5	FLEX INTERMEDIATE HOLDCO SENIOR SECURED			1	2.C FE	706,950	103.0140	713,887	693,000	706,950					4.317	4.157	JD	83	17,618	12/30/2021	12/30/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33972P-AA-7	FLNG LIQUEFACTION 2 LLC 1ST LIEN SECURED			1	2.B FE	8,896,513	107.2710	8,908,722	8,304,874	8,896,513					4.125	3.209	MS	86,596		12/30/2021	03/31/2038
341081-ER-4	FLORIDA POWER & LIGHT CO SENIOR SECURED			1	1.E FE	1,077,413	132.9010	1,077,827	811,000	1,077,413					5.950	2.674	AO	12,064		12/30/2021	10/01/2033
341081-EV-5	FLORIDA POWER & LIGHT CO SENIOR SECURED			1	1.E FE	800,187	133.0260	802,147	603,000	800,187					5.650	2.949	FA	14,196		12/30/2021	02/01/2037
341081-EX-1	FLORIDA POWER & LIGHT CO SENIOR SECURED			1	1.E FE	330,132	139.7700	331,255	237,000	330,132					6.200	2.856	JD	1,225		12/30/2021	06/01/2036
341081-FB-8	FLORIDA POWER & LIGHT CO SENIOR SECURED			1	1.E FE	365,939	142.2210	368,352	259,000	365,939					5.960	2.901	AO	3,859		12/30/2021	04/01/2039
341081-FC-6	FLORIDA POWER & LIGHT CO SENIOR SECURED			1	1.E FE	1,368,765	140.8990	1,389,264	986,000	1,368,765					5.690	2.921	MS	18,701		12/30/2021	03/01/2040
341081-FF-9	FLORIDA POWER & LIGHT CO SENIOR SECURED			1	1.E FE	2,135,242	119.3410	2,156,492	1,807,000	2,135,242					4.125	2.923	FA	31,058		12/30/2021	02/01/2042
341081-FP-7	FLORIDA POWER & LIGHT CO SENIOR SECURED			1	1.D FE	78,138	114.8850	79,271	69,000	78,138					3.700	2.964	JD	213		12/30/2021	12/01/2047
341081-FQ-5	FLORIDA POWER & LIGHT CO SENIOR SECURED			1	1.D FE	276,888	119.0060	277,284	233,000	276,888					3.950	2.916	MS	3,068		12/30/2021	03/01/2048
341081-FR-3	FLORIDA POWER & LIGHT CO SENIOR SECURED			1	1.D FE	619,714	123.2280	632,160	513,000	619,714					4.125	2.982	JD	1,763		12/30/2021	06/01/2048
341099-CL-1	DUKE ENERGY FLORIDA LLC SENIOR SECURED			1	1.F FE	281,229	144.4880	284,641	197,000	281,229					6.400	3.071	JD	560		12/30/2021	06/15/2038
341099-CN-7	DUKE ENERGY FLORIDA LLC SENIOR SECURED			1	1.F FE	1,295,001	134.9050	1,307,229	969,000	1,295,001					5.650	3.201	AO	13,687		12/30/2021	04/01/2040
345370-CA-6	FORD MOTOR COMPANY SENIOR UNSECURED				3.B FE	16,322,164	135.4230	16,327,951	12,057,000	16,322,164					7.450	3.133	JJ	411,696		12/30/2021	07/16/2031
34964C-AA-4	FORTUNE BRANDS HOME & SE SENIOR UNSECURED			1	2.B FE	3,763,546	107.2510	3,765,583	3,511,000	3,763,546					4.000	1.843	JD	6,242		12/30/2021	06/15/2025
35137L-AH-8	FOX CORP SENIOR UNSECURED			1	2.B FE	5,257,113	114.2330	5,269,568	4,613,000	5,257,113					4.709	2.539	JJ	94,131		12/30/2021	01/25/2029
35137L-AJ-4	FOX CORP SENIOR UNSECURED			1	2.B FE	207,049	129.2640	209,408	162,000	207,049					5.476	3.327	JJ	3,844		12/30/2021	01/25/2039
35137L-AK-1	FOX CORP SENIOR UNSECURED			1	2.B FE	327,824	136.9300	332,740	243,000	327,824					5.576	3.557	JJ	5,872		12/30/2021	01/25/2049
35137L-AL-9	FOX CORP SENIOR UNSECURED			1	2.B FE	147,468	107.7240	148,659	138,000	147,468					3.500	2.574	AO	1,114		12/30/2021	04/08/2030
361448-AW-3	GATX CORP SENIOR UNSECURED			1	2.B FE	424,591	104.4690	425,189	407,000	424,591					3.250	1.872	MS	3,344		12/30/2021	03/30/2025
361448-AZ-6	GATX CORP SENIOR UNSECURED			1	2.B FE	260,916	107.9520	262,323	243,000	260,916					3.850	2.348	MS	2,365		12/30/2021	03/30/2027
361448-BA-0	GATX CORP SENIOR UNSECURED			1	2.B FE	1,053,130	107.5000	1,051,350	978,000	1,053,130					3.500	2.170	MS	10,079		12/30/2021	03/15/2028
361448-BE-2	GATX CORP SENIOR UNSECURED			1	2.B FE	264,608	114.9320	264,344	230,000	264,608					4.700	2.425	AO	2,703		12/30/2021	04/01/2029
361448-BF-9	GATX CORP SENIOR UNSECURED			1	2.B FE	1,930,909	111.4340	1,931,151	1,733,000	1,930,909					4.000	2.500	JD	193		12/30/2021	06/30/2030
361841-AP-4	GLP CAPITAL LP / FIN II SENIOR UNSECURED			1	2.C FE	1,832,422	105.8050	1,833,601	1,733,000	1,832,422					4.000	3.186	JJ	31,964		12/30/2021	01/15/2030
36186C-BY-8	ALLY FINANCIAL INC SENIOR UNSECURED				2.C FE	159,488	141.7010	160,122	113,000	159,488					8.000	3.112	MN	1,507		12/30/2021	11/01/2031
370334-BJ-2	GENERAL MILLS INC SENIOR UNSECURED			1	2.B FE	276,236	133.7100	283,465	212,000	276,236					5.400	3.211	JD	509		12/30/2021	06/15/2040
370334-CH-5	GENERAL MILLS INC SENIOR UNSECURED			1	2.B FE	164,960	119.7790	166,493	139,000	164,960					4.550	3.083	AO	1,300		12/30/2021	04/17/2038
37045V-AE-0	GENERAL MOTORS CO SENIOR UNSECURED			1	2.C FE	2,894,986	106.2400	2,895,040	2,725,000	2,894,986					4.875	1.270	AO	32,842		12/30/2021	10/02/2023
37045V-AK-6	GENERAL MOTORS CO SENIOR UNSECURED			1	2.C FE	1,928,646	135.4370	1,940,812	1,433,000	1,928,646					6.600	3.497	AO	23,645		12/30/2021	04/01/2036
37045V-AN-0	GENERAL MOTORS CO SENIOR UNSECURED			1	2.C FE	1,069,365	109.5040	1,070,949	978,000	1,069,365					4.200	2.449	AO	10,269		12/30/2021	10/01/2027
37045X-AL-0	GENERAL MOTORS FINL CO SENIOR UNSECURED			1	2.C FE	2,400,016	104.0770	2,400,016	2,306,000	2,400,016					4.250	1.249	MN	12,523		12/30/2021	05/15/2023
37045X-AS-5	GENERAL MOTORS FINL CO SENIOR UNSECURED			1	2.C FE	1,557,866	106.2680	1,558,952	1,467,000	1,557,866					4.000	1.895	JJ	27,058		12/30/2021	01/15/2025
37045X-BG-0	GENERAL MOTORS FINL CO SENIOR UNSECURED			1	2.C FE	27,049,192	112.1920	27,145,976	24,196,000	27,049,192					5.250	2.269	MS	423,430		12/30/2021	03/01/2026
37045X-BT-2	GENERAL MOTORS FINL CO SENIOR UNSECURED			1	2.C FE	3,225,361	110.2230	3,232,841	2,933,000	3,225,361					4.350	2.250	JJ	58,122		12/30/2021	01/17/2027
37045X-CK-0	GENERAL MOTORS FINL CO SENIOR UNSECURED			1	2.C FE	788,312	107.6300	788,928	733,000	788,312					4.350	1.959	AO	7,263		12/30/2021	04/09/2025
372546-AT-8	GEORGE WASHINGTON UNIVER SENIOR UNSECURED			1	1.E FE	743,065	127.2690	754,705	593,000	743,065					4.300	2.788	MS	7,508		12/30/2021	09/15/2044
372546-AU-5	GEORGE WASHINGTON UNIVER SENIOR UNSECURED			1	1.E FE	530,370	135.5810	535,545	395,000	530,370					4.868	2.866	MS	5,662		12/30/2021	09/15/2045
372546-AV-3	GEORGE WASHINGTON UNIVER SENIOR UNSECURED			1	1.E FE	71,092	107.8750	72,276	67,000	71,092					3.545	3.186	MS	699		12/30/2021	09/15/2046
37310P-AA-9	GEORGETOWN UNIVERSITY SENIOR UNSECURED			1	1.G FE	1,006,323	106.7000	1,007,248	944,000	1,006,323					5.061	4.584	AO	11,944		12/30/2021	04/01/2044
37310P-AD-3	GEORGETOWN UNIVERSITY SENIOR UNSECURED				1.G FE	51,820	100.9150	53,485	53,000	51,820					2.943	3.061	AO	390		12/30/2021	04/01/2050
373298-BN-7	GEORGIA-PACIFIC LLC SENIOR UNSECURED				1.G FE	1,757,487	121.3070	1,758,952	1,450,000	1,757,487					7.375	1.752	JD	8,911		12/30/2021	12/01/2025
373298-BP-2	GEORGIA-PACIFIC LLC SENIOR UNSECURED			1	1.G FE	3,480,271	129.4440	3,487,221	2,694,000	3,480,271					7.250	2.328	JD	16,276		12/30/2021	06/01/2028
373298-BR-8	GEORGIA-PACIFIC LLC SENIOR UNSECURED			1	1.G FE	9,528,201	139.8780	9,550,870	6,828,000	9,528,201					7.750	2.243	MN	67,616		12/30/2021	11/15/2029
373298-BU-1	GEORGIA-PACIFIC LLC SENIOR UNSECURED			1	1.G FE	6,371,764	154.6970	6,388,986	4,130,000	6,371,764					8.875	2.380	MN	46,835		12/30/2021	05/15/2031
373298-CF-3	GEORGIA-PACIFIC LLC SENIOR UNSECURED			1	1.G FE	13,848,687	113.5870	13,849,663	12,193,000	13,848,687					8.000	1.243	JJ	449,786		12/30/2021	01/15/2024
37331N-AD-3	GEORGIA-PACIFIC LLC SENIOR UNSECURED			1	1.G FE	4,604,868	103.5500	4,604,868	4,447,000	4,604,868					3.734	1.398	JJ	76,568		12/30/2021	07/15/2023
37331N-AH-4	GEORGIA-PACIFIC LLC SENIOR UNSECURED			1	1.G FE	5,150,418	105.9250	5,154,311	4,866,000	5,150,418					3.600	1.697	MS	58,392		12/30/2021	03/01/2025
373334-JS-1	GEORGIA POWER COMPANY SENIOR UNSECURED			1	2.A FE	1,344,307	118.2560	1,356,396	1,147,000	1,344,307					4.750	3.488	MS	18,161		12/30/2021	09/01/2040
373334-JW-2	GEORGIA POWER COMPANY SENIOR UNSECURED			1	2.A FE	508,208	114.1630	513,734	450,000	508,208					4.300	3.409	MS	5,698		12/30/2021	03/15/2042
375558-AS-2	GILEAD SCIENCES INC SENIOR UNSECURED			1	2.A FE	4,765,071	137.9880	4,830,960	3,501,000	4,765,071					5.650	3.187	JD	16,484		12/30/2021	12/01/2041
375558-AW-3	GILEAD SCIENCES INC SENIOR UNSECURED			1	2.A FE	9,295,296	105.1350	9,307,602	8,853,000	9,295,296					3.700	1.437	AO	81,890		12/30/2021	04/01/2024
375558-AX-1	GILEAD SCIENCES INC SENIOR UNSECURED			1	2.A FE	13,594,558	126.5870	13,752,412	10,864,000	13,594,558					4.800	3.210	AO	130,368		12/30/2021	04/01/2044
375558-AZ-6	GILEAD SCIENCES INC SENIOR UNSECURED			1	2.A FE	1,766,853	105.7510	1,768,157	1,672,000	1,766,853					3.500	1.608	FA	24,383		12/30/2021	02/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
375558-BA-0	GILEAD SCIENCES INC SENIOR UNSECURED			1	2.A FE	5,438,922	122.2850	5,473,477	4,476,000	5,438,922					4.500	3.178	FA	83,925		12/30/2021	02/01/2045
375558-BD-4	GILEAD SCIENCES INC SENIOR UNSECURED			1	2.A FE	4,533,408	127.1110	4,575,996	3,600,000	4,533,408					4.750	3.201	MS	57,000		12/30/2021	03/01/2046
375558-BJ-1	GILEAD SCIENCES INC SENIOR UNSECURED			1	2.A FE	2,252,201	115.1940	2,268,170	1,969,000	2,252,201					4.000	2.798	MS	26,253		12/30/2021	09/01/2036
375558-BM-4	GILEAD SCIENCES INC SENIOR UNSECURED			1	2.A FE	2,631,841	105.3980	2,644,436	2,509,000	2,631,841					2.950	1.949	MS	24,672		12/30/2021	03/01/2027
375558-BT-9	GILEAD SCIENCES INC SENIOR UNSECURED			1	2.A FE	1,637,095	97.3820	1,661,337	1,706,000	1,637,099		4			2.800	3.011	AO	11,942		12/30/2021	10/01/2050
377372-AE-7	GLAXOSMITHKLINE CAP INC SENIOR UNSECURED			1	1.F FE	5,462,666	146.6550	5,511,295	3,758,000	5,462,666					6.375	2.881	MN	30,612		12/30/2021	05/15/2038
377372-AH-0	GLAXOSMITHKLINE CAP INC SENIOR UNSECURED			1	1.F FE	12,545,530	102.4380	12,555,826	12,257,000	12,545,530					2.800	0.850	MS	98,192		12/30/2021	03/18/2023
377372-AJ-6	GLAXOSMITHKLINE CAP INC SENIOR UNSECURED			1	1.F FE	1,096,559	121.9160	1,109,436	910,000	1,096,559					4.200	2.899	MS	10,935		12/30/2021	03/18/2043
377372-AN-7	GLAXOSMITHKLINE CAP INC SENIOR UNSECURED			1	1.F FE	4,448,078	111.9920	4,472,960	3,994,000	4,448,078					3.875	1.968	MN	19,776		12/30/2021	05/15/2028
378272-AF-5	GLENCORE FUNDING LLC SENIOR UNSECURED			1	2.A FE	4,578,768	103.9920	4,578,768	4,403,000	4,578,768					4.125	1.272	MN	15,640		12/30/2021	05/30/2023
378272-AH-1	GLENCORE FUNDING LLC SENIOR UNSECURED			1	2.A FE	3,647,681	106.8130	3,655,141	3,422,000	3,647,681					4.625	1.725	AO	27,257		12/30/2021	04/29/2024
37940X-AB-8	GLOBAL PAYMENTS INC SENIOR UNSECURED			1	2.C FE	720,088	104.2500	721,410	692,000	720,088					3.200	2.609	FA	8,366		12/30/2021	08/15/2029
37940X-AC-6	GLOBAL PAYMENTS INC SENIOR UNSECURED			1	2.C FE	404,836	114.4650	415,508	363,000	404,836					4.150	3.496	FA	5,691		12/30/2021	08/15/2049
37959E-AA-0	GLOBE LIFE INC SENIOR UNSECURED			1	2.A FE	4,726,705	98.7570	4,742,311	4,802,000	4,726,727		23			2.150	2.352	FA	39,003		12/30/2021	08/15/2030
37959G-AA-5	GLOBAL ATLANTIC FIN CO SENIOR UNSECURED			1	2.C FE	5,972,069	107.6800	5,988,085	5,561,000	5,972,069					4.400	3.315	AO	51,656		12/30/2021	10/15/2029
38141E-C3-1	GOLDMAN SACHS GROUP INC SENIOR UNSECURED			1	2.A FE	500,698	128.0860	505,940	395,000	500,698					4.800	3.135	JJ	9,111		12/30/2021	07/08/2044
38141G-CU-6	GOLDMAN SACHS GROUP INC SENIOR UNSECURED			1	2.A FE	1,866,739	131.8210	1,873,176	1,421,000	1,866,739					6.125	2.820	FA	32,880		12/30/2021	02/15/2033
38141G-GM-0	GOLDMAN SACHS GROUP INC SENIOR UNSECURED				2.A FE	569,961	145.7370	575,661	395,000	569,961					6.250	3.145	FA	10,286		12/30/2021	02/01/2041
38141G-VS-0	GOLDMAN SACHS GROUP INC SENIOR UNSECURED			2	2.A FE	1,598,025	129.1110	1,613,888	1,250,000	1,598,025					4.750	3.089	AO	11,545		12/30/2021	10/21/2045
38141G-WV-2	GOLDMAN SACHS GROUP INC SENIOR UNSECURED			1	2.A FE	2,248,155	108.8600	2,252,313	2,069,000	2,248,155					3.814	2.510	AO	14,906		12/30/2021	04/23/2029
38141G-XH-2	GOLDMAN SACHS GROUP INC SENIOR UNSECURED			1	2.A FE	1,892,048	110.1860	1,897,403	1,722,000	1,892,048					3.800	2.463	MS	19,267		12/30/2021	03/15/2030
38141G-XR-0	GOLDMAN SACHS GROUP INC SENIOR UNSECURED			1	1.F FE	41,176,995	95.9860	41,242,305	42,967,000	41,177,440		445			1.992	2.461	JJ	366,136		12/30/2021	01/27/2032
38141G-YB-4	GOLDMAN SACHS GROUP INC SENIOR UNSECURED			1	1.F FE	24,611,031	100.8320	24,695,773	24,492,000	24,611,031					2.615	2.561	AO	122,756		12/30/2021	04/22/2032
38143U-8H-7	GOLDMAN SACHS GROUP INC SENIOR UNSECURED			2	2.A FE	5,470,833	107.7430	5,476,577	5,083,000	5,470,833					3.750	1.833	FA	66,714		12/30/2021	02/25/2026
38148L-AC-0	GOLDMAN SACHS GROUP INC SENIOR UNSECURED			2	2.A FE	6,039,971	105.4110	6,047,429	5,737,000	6,039,971					3.500	1.723	JJ	88,127		12/30/2021	01/23/2025
38148L-AE-6	GOLDMAN SACHS GROUP INC SENIOR UNSECURED			2	2.A FE	2,323,403	106.7630	2,325,298	2,178,000	2,323,403					3.750	1.717	MN	8,848		12/30/2021	05/22/2025
38239J-AA-9	GOODMAN US FIN THREE SENIOR UNSECURED			1	2.A FE	2,054,335	107.9610	2,058,816	1,907,000	2,054,335					3.700	2.355	MS	20,776		12/30/2021	03/15/2028
39121J-AG-5	GREAT RIVER ENERGY SENIOR SECURED			1	1.G FE	9,876,123	133.1420	9,974,563	7,491,673	9,876,123					7.233	3.217	JJ	270,936		12/30/2021	07/01/2038
391382-AB-4	GREAT-WEST LIFECO FINANC SENIOR UNSECURED			1	1.F FE	325,713	119.2590	329,155	276,000	325,713					4.150	3.119	JD	891		12/30/2021	06/03/2047
391380-AA-3	GREAT-WEST LIFECO FIN 18 SENIOR UNSECURED			1	1.F FE	2,540,749	113.1160	2,546,241	2,251,000	2,540,749					4.047	1.895	MN	11,134		12/30/2021	05/17/2028
391380-AC-9	GREAT-WEST LIFECO FIN 18 SENIOR UNSECURED			1	1.F FE	1,663,510	129.5060	1,692,643	1,307,000	1,663,510					4.581	3.066	MN	7,318		12/30/2021	05/17/2048
402479-CE-7	GULF POWER CO SENIOR UNSECURED			1	1.F FE	891,474	114.4670	900,855	787,000	891,474					4.550	3.683	AO	8,952		12/30/2021	10/01/2044
402740-AD-6	GULFSTREAM NATURAL GAS SENIOR UNSECURED			1	2.B FE	1,233,440	108.8640	1,234,518	1,134,000	1,233,440					4.600	2.127	MS	15,359		12/30/2021	09/15/2025
404119-BT-5	HCA INC 1ST LIEN SECURED			1	2.C FE	768,837	112.5110	769,575	684,000	768,837					5.250	2.306	JD	1,596		12/30/2021	06/15/2026
404119-BU-2	HCA INC 1ST LIEN SECURED			1	2.C FE	2,295,314	110.2210	2,298,108	2,085,000	2,295,314					4.500	2.396	FA	35,445		12/30/2021	02/15/2027
404119-BV-0	HCA INC 1ST LIEN SECURED			1	2.C FE	159,027	131.2580	160,135	122,000	159,027					5.500	3.658	JD	298		12/30/2021	06/15/2047
404119-BX-6	HCA INC 1ST LIEN SECURED			1	2.C FE	126,329	110.1330	126,653	115,000	126,329					4.125	2.660	JD	211		12/30/2021	06/15/2029
404119-BZ-1	HCA INC SENIOR SECURED			1	2.C FE	801,650	128.8520	805,325	625,000	801,650					5.250	3.617	JD	1,458		12/30/2021	06/15/2049
404119-CB-3	HCA INC SENIOR SECURED			1	2.C FE	256,830	102.3300	259,918	254,000	256,830					3.500	3.440	JJ	4,470		12/30/2021	07/15/2051
404121-AF-2	HCA INC 1ST LIEN SECURED			1	2.C FE	1,586,553	104.7460	1,586,902	1,515,000	1,586,553					4.750	1.176	MN	11,994		12/30/2021	05/01/2023
40414L-AM-1	HCP INC SENIOR UNSECURED			1	2.A FE	883,039	104.9530	883,704	842,000	883,039					3.400	1.770	FA	11,928		12/30/2021	02/01/2025
40414L-AN-9	HCP INC SENIOR UNSECURED			1	2.A FE	2,628,620	107.6390	2,630,697	2,444,000	2,628,620					4.000	1.716	JD	8,147		12/30/2021	06/01/2025
40414L-AR-0	HCP INC SENIOR UNSECURED			1	2.A FE	248,961	108.5300	249,619	230,000	248,961					3.500	2.303	JJ	3,712		12/30/2021	07/15/2029
4042Q1-AA-5	HSBC BANK USA SUBORDINATED				1.F FE	1,066,957	128.7400	1,071,117	832,000	1,066,957					5.875	3.178	MN	8,147		12/30/2021	11/01/2034
4042Q1-AB-3	HSBC BANK USA SUBORDINATED				1.F FE	1,251,845	127.2280	1,257,013	988,000	1,251,845					5.625	3.192	FA	20,995		12/30/2021	08/15/2035
4042Q1-AD-9	HSBC BANK USA SUBORDINATED				1.F FE	425,609	155.6120	429,489	276,000	425,609					7.000	2.935	JJ	8,909		12/30/2021	01/15/2039
40434C-AD-7	HSBC USA INC SENIOR UNSECURED				1.E FE	428,258	105.4940	429,361	407,000	428,258					3.500	1.350	JD	317		12/30/2021	06/23/2024
404530-AA-5	HACKENSACK MERIDIAN HLTH SENIOR SECURED			1	1.D FE	2,437,644	132.0130	2,483,165	1,881,000	2,437,644					4.500	3.116	JJ	42,322		12/30/2021	07/01/2057
404530-AB-3	HACKENSACK MERIDIAN HLTH SENIOR SECURED			1	1.D FE	1,018,744	122.7690	1,031,260	840,000	1,018,744					4.211	3.036	JJ	17,686		12/30/2021	07/01/2048
406216-AW-1	HALLIBURTON CO SENIOR UNSECURED			1	2.A FE	250,481	137.5250	251,671	183,000	250,481					6.700	3.717	MS	3,610		12/30/2021	09/15/2038
406216-AY-7	HALLIBURTON CO SENIOR UNSECURED			1	2.A FE	128,087	147.2670	129,595	88,000	128,087					7.450	3.871	MS	1,930		12/30/2021	09/15/2039
406216-BD-2	HALLIBURTON CO SENIOR UNSECURED			1	2.A FE	5,413,691	103.2480	5,411,228	5,241,000	5,413,691					3.500	1.392	FA	76,431		12/30/2021	08/01/2023
406216-BE-0	HALLIBURTON CO SENIOR UNSECURED			1	2.A FE	239,106	115.2210	240,812	209,000	239,106					4.750	3.769	FA	4,136		12/30/2021	08/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
406216-BG-5	HALLIBURTON CO SENIOR UNSECURED			1	2.A FE	655,241	107.5500	654,979	609,000	655,241					3.800	1.764	MN	2,957		12/30/2021	11/15/2025
406216-BJ-9	HALLIBURTON CO SENIOR UNSECURED			1	2.A FE	133,082	117.6910	132,991	113,000	133,082					4.850	3.248	MN	700		12/30/2021	11/15/2035
406216-BK-6	HALLIBURTON CO SENIOR UNSECURED			1	2.A FE	459,055	119.8310	461,349	385,000	459,055					5.000	3.771	MN	2,460		12/30/2021	11/15/2045
406216-BL-4	HALLIBURTON CO SENIOR UNSECURED			1	2.A FE	2,320,432	102.9730	2,319,982	2,253,000	2,320,432					2.920	2.512	MS	21,929		12/30/2021	03/01/2030
416515-AP-9	HARTFORD FINL SVCS GRP SENIOR UNSECURED			1	2.A FE	108,316	140.2940	109,429	78,000	108,316					6.100	3.385	AO	1,190		12/30/2021	10/01/2041
41652P-AB-5	HARTFORD HEALTHCARE CORP SENIOR SECURED			1	1.F FE	1,249,225	142.6200	1,260,761	884,000	1,249,225					5.746	3.149	AO	12,699		12/30/2021	04/01/2044
418056-AS-6	HASBRO INC SENIOR UNSECURED			1	2.C FE	220,549	138.2990	222,661	161,000	220,549					6.350	3.570	MS	3,010		12/30/2021	03/15/2040
421946-AL-8	HEALTHCARE REALTY TRUST SENIOR UNSECURED			1	2.B FE	1,754,666	99.6120	1,760,144	1,767,000	1,754,670		4			2.400	2.494	MS	12,487		12/30/2021	03/15/2030
42217K-AX-4	WELLTOWER INC SENIOR UNSECURED			1	2.A FE	179,592	145.0790	181,349	125,000	179,592					6.500	3.388	MS	2,392		12/30/2021	03/15/2041
42217K-BC-9	WELLTOWER INC SENIOR UNSECURED			1	2.A FE	2,057,849	105.8240	2,058,277	1,945,000	2,057,849					4.500	1.600	JJ	40,359		12/30/2021	01/15/2024
42217K-BF-2	WELLTOWER INC SENIOR UNSECURED			1	2.A FE	6,106,248	107.7410	6,111,070	5,672,000	6,106,248					4.000	1.686	JD	18,907		12/30/2021	06/01/2025
42225U-AG-9	HEALTHCARE TRUST OF AMER SENIOR UNSECURED			1	2.B FE	173,074	103.3210	173,579	168,000	173,074					3.100	2.684	FA	1,967		12/30/2021	02/15/2030
42250P-AB-9	HEALTHPEAK PROPERTIES SENIOR UNSECURED			1	2.A FE	2,154,235	104.1030	2,165,342	2,080,000	2,154,235					2.875	2.433	JJ	27,574		12/30/2021	01/15/2031
42307T-AG-3	KRAFT HEINZ FOODS CO SENIOR UNSECURED			1	3.A FE	9,175,370	135.6120	9,174,152	6,765,000	9,175,370					6.750	2.727	MS	134,454		12/30/2021	03/15/2032
42809H-AD-9	HESS CORP SENIOR UNSECURED			1	3.A FE	610,487	123.7620	613,860	496,000	610,487					5.600	3.879	FA	10,493		12/30/2021	02/15/2041
431282-AS-1	HIGHWOODS REALTY LP SENIOR UNSECURED			1	2.B FE	850,194	102.8360	849,425	826,000	850,194					3.050	2.647	FA	9,517		12/30/2021	02/15/2030
431282-AT-9	HIGHWOODS REALTY LP SENIOR UNSECURED			1	2.B FE	6,056,600	99.0420	6,077,217	6,136,000	6,056,624		23			2.600	2.762	FA	66,473		12/30/2021	02/01/2031
437076-AS-1	HOME DEPOT INC SENIOR UNSECURED			1	1.F FE	3,943,779	141.8530	3,981,814	2,807,000	3,943,779					5.875	2.592	JD	6,871		12/30/2021	12/16/2036
437076-AU-6	HOME DEPOT INC SENIOR UNSECURED			1	1.F FE	370,287	137.0930	378,377	276,000	370,287					5.400	3.000	MS	4,388		12/30/2021	09/15/2040
437076-AV-4	HOME DEPOT INC SENIOR UNSECURED			1	1.F FE	2,924,953	143.8410	2,963,125	2,060,000	2,924,953					5.950	3.050	AO	30,642		12/30/2021	04/01/2041
437076-BA-9	HOME DEPOT INC SENIOR UNSECURED			1	1.F FE	1,878,878	121.0160	1,914,473	1,582,000	1,878,878					4.200	2.999	AO	16,611		12/30/2021	04/01/2043
437076-BD-3	HOME DEPOT INC SENIOR UNSECURED			1	1.F FE	768,783	132.2490	784,237	593,000	768,783					4.875	3.027	FA	10,921		12/30/2021	02/15/2044
437076-BF-8	HOME DEPOT INC SENIOR UNSECURED			1	1.F FE	1,894,368	125.1860	1,916,598	1,531,000	1,894,368					4.400	2.976	MS	19,835		12/30/2021	03/15/2045
437076-BH-4	HOME DEPOT INC SENIOR UNSECURED			1	1.F FE	2,631,160	124.8510	2,676,805	2,144,000	2,631,160					4.250	2.934	AO	22,780		12/30/2021	04/01/2046
437076-BP-6	HOME DEPOT INC SENIOR UNSECURED			1	1.F FE	3,036,298	113.2710	3,113,820	2,749,000	3,036,298					3.500	3.012	MS	28,330		12/30/2021	09/15/2056
438506-AS-6	HONEYWELL INC SENIOR UNSECURED				1.F FE	4,661,202	128.0730	4,752,789	3,711,000	4,661,202					6.625	2.331	JD	10,927		12/30/2021	06/15/2028
438516-AR-7	HONEYWELL INTERNATIONAL SENIOR UNSECURED			1	1.F FE	2,048,814	136.2260	2,054,288	1,508,000	2,048,814					5.700	2.653	MS	25,309		12/30/2021	03/15/2036
44107H-AF-9	HOSPITAL SPECIAL SURGERY SENIOR SECURED			1	1.E FE	45,520	93.8770	46,000	49,000	45,520					2.667	3.039	AO	327		12/30/2021	10/01/2050
44107T-AV-8	HOST HOTELS & RESORTS LP SENIOR UNSECURED			1	2.C FE	1,554,609	106.0630	1,555,944	1,467,000	1,554,609					4.000	2.197	JD	2,608		12/30/2021	06/15/2025
44107T-AX-4	HOST HOTELS & RESORTS LP SENIOR UNSECURED			1	2.C FE	1,247,443	104.5140	1,247,897	1,194,000	1,247,443					3.875	1.838	MN	5,912		12/30/2021	04/01/2024
44409M-AB-2	HUDSON PACIFIC PROPERTIE SENIOR UNSECURED			1	2.C FE	4,765,858	113.0230	4,777,482	4,227,000	4,765,858					4.650	2.702	AO	49,139		12/30/2021	04/01/2029
44409M-AC-0	HUDSON PACIFIC PROPERTIE SENIOR UNSECURED			1	2.C FE	238,140	103.8370	238,825	230,000	238,140					3.250	2.756	JJ	3,447		12/30/2021	01/15/2030
444859-BB-7	HUMANA INC SENIOR UNSECURED			1	2.C FE	208,480	123.4340	211,072	171,000	208,480					4.625	3.182	JD	659		12/30/2021	12/01/2042
444859-BE-1	HUMANA INC SENIOR UNSECURED			1	2.C FE	281,574	128.9860	283,769	220,000	281,574					4.950	3.207	AO	2,723		12/30/2021	10/01/2044
445658-CF-2	JB HUNT TRANSPRT SVCS SENIOR UNSECURED			1	2.A FE	1,363,886	108.7580	1,368,176	1,258,000	1,363,886					3.875	1.771	MS	16,249		12/30/2021	03/01/2026
448579-AG-7	HYATT HOTELS CORP SENIOR UNSECURED			1	2.C FE	1,203,765	108.2120	1,206,564	1,115,000	1,203,765					4.375	3.053	MS	14,363		12/30/2021	09/15/2028
45685E-AJ-5	VOYA FINANCIAL INC SENIOR UNSECURED			1	2.B FE	80,977	136.4510	81,871	60,000	80,977					5.700	3.398	JJ	1,577		12/30/2021	07/15/2043
458140-AK-6	INTEL CORP SENIOR UNSECURED			1	1.E FE	1,444,945	129.4930	1,460,681	1,128,000	1,444,945					4.800	2.918	AO	13,536		12/30/2021	10/01/2041
458140-AP-5	INTEL CORP SENIOR UNSECURED			1	1.E FE	359,745	122.1860	366,558	300,000	359,745					4.250	2.967	JD	567		12/30/2021	12/15/2042
458140-AS-9	INTEL CORP SENIOR UNSECURED			1	1.E FE	2,299,566	107.9480	2,304,690	2,135,000	2,299,566					3.700	1.481	JJ	33,353		12/30/2021	07/29/2025
458140-AT-7	INTEL CORP SENIOR UNSECURED			1	1.E FE	2,663,219	133.2950	2,699,224	2,025,000	2,663,219					4.900	3.021	JJ	41,895		12/30/2021	07/29/2045
458140-AV-2	INTEL CORP SENIOR UNSECURED			1	1.E FE	1,632,317	119.1630	1,649,216	1,384,000	1,632,317					4.100	3.051	MN	6,620		12/30/2021	05/19/2046
458140-AY-6	INTEL CORP SENIOR UNSECURED			1	1.E FE	1,405,695	120.3300	1,427,114	1,186,000	1,405,695					4.100	3.046	MN	6,754		12/30/2021	05/11/2047
458140-BG-4	INTEL CORP SENIOR UNSECURED			1	1.E FE	882,067	114.2980	902,954	790,000	882,067					3.734	3.078	JD	1,885		12/30/2021	12/08/2047
458340-AA-7	INTEGRIS BAPTIST MEDICAL SENIOR SECURED			1	1.G FE	894,936	114.6040	905,372	790,000	894,936					3.875	3.166	FA	11,565		12/30/2021	08/15/2050
45866F-AA-2	INTERCONTINENTALEXCHANGE SENIOR UNSECURED			1	1.G FE	1,030,215	105.4440	1,031,239	978,000	1,030,215					4.000	0.986	AO	8,259		12/30/2021	10/15/2023
45866F-AD-6	INTERCONTINENTALEXCHANGE SENIOR UNSECURED			1	1.G FE	1,054,577	108.0690	1,056,915	978,000	1,054,577					3.750	1.677	JD	3,056		12/30/2021	12/01/2025
45866F-AF-1	INTERCONTINENTALEXCHANGE SENIOR UNSECURED			1	1.G FE	650,109	106.6390	652,633	612,000	650,109					3.100	1.942	MS	5,586		12/30/2021	09/15/2027
45866F-AH-7	INTERCONTINENTALEXCHANGE SENIOR UNSECURED			1	1.G FE	594,880	123.4640	609,912	494,000	594,880					4.250	3.118	MS	5,832		12/30/2021	09/21/2048
45866F-AJ-3	INTERCONTINENTALEXCHANGE SENIOR UNSECURED			1	1.G FE	1,413,225	110.7690	1,418,951	1,281,000	1,413,225					3.750	2.096	MS	13,344		12/30/2021	09/21/2028
45866F-AL-8	INTERCONTINENTALEXCHANGE SENIOR UNSECURED			1	1.G FE	211,647	101.3210	215,813	213,000	211,647					3.000	3.033	JD	284		12/30/2021	06/15/2050
45866F-AN-4	INTERCONTINENTALEXCHANGE SENIOR UNSECURED			1	1.G FE	5,489,749	96.0690	5,545,082	5,772,000	5,489,814		65			1.850	2.370	MS	31,441		12/30/2021	09/15/2032
45866F-AQ-7	INTERCONTINENTALEXCHANGE SENIOR UNSECURED			1	1.G FE	237,604	99.2900	244,254	246,000	237,604					3.000	3.153	MS	2,173		12/30/2021	09/15/2060

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
459200-AR-2	IBM CORP SENIOR UNSECURED			1	1.G FE	1,673,190	122.7790	1,675,933	1,365,000	1,673,190					6.220	1.936	FA	35,376		12/30/2021	08/01/2027
459200-AS-0	IBM CORP SENIOR UNSECURED			1	1.G FE	3,443,123	125.4590	3,448,868	2,749,000	3,443,123					6.500	2.037	JJ	82,394		12/30/2021	01/15/2028
459200-BB-6	IBM CORP SENIOR UNSECURED			1	1.G FE	2,646,869	131.7440	2,657,276	2,017,000	2,646,869					5.875	2.574	MN	10,533		12/30/2021	11/29/2032
459200-HF-1	IBM CORP SENIOR UNSECURED			1	1.G FE	2,302,769	115.3610	2,336,060	2,025,000	2,302,769					4.000	3.091	JD	2,475		12/30/2021	06/20/2042
459200-KB-6	IBM CORP SENIOR UNSECURED			1	1.G FE	452,386	115.7760	457,315	395,000	452,386					4.150	3.065	MN	2,095		12/30/2021	05/15/2039
459200-KC-4	IBM CORP SENIOR UNSECURED			1	1.G FE	706,174	121.7160	721,776	593,000	706,174					4.250	3.198	MN	3,220		12/30/2021	05/15/2049
459200-KK-6	IBM CORP SENIOR UNSECURED			1	1.G FE	2,512,828	98.4340	2,541,566	2,582,000	2,512,835		7			2.850	3.041	MN	9,403		12/30/2021	05/15/2040
459506-AE-1	INTL FLAVOR & FRAGRANCES SENIOR UNSECURED			1	2.B FE	63,423	116.5110	64,081	55,000	63,423					4.375	3.464	JD	201		12/30/2021	06/01/2047
459506-AL-5	INTL FLAVOR & FRAGRANCES SENIOR UNSECURED			1	2.B FE	186,333	128.9590	188,280	146,000	186,333					5.000	3.416	MS	1,926		12/30/2021	09/26/2048
459506-AS-0	INTL FLAVOR & FRAGRANCES SENIOR UNSECURED			1	2.B FE	170,905	105.1510	174,551	166,000	170,905					3.468	3.308	JD	480		12/30/2021	12/01/2050
460146-BD-4	INTERNATIONAL PAPER CO SENIOR UNSECURED			1	2.B FE	9,973,007	127.8270	10,005,019	7,827,000	9,973,007					6.875	2.706	AO	113,600		12/30/2021	04/15/2029
460146-CF-8	INTERNATIONAL PAPER CO SENIOR UNSECURED			1	2.B FE	346,948	153.4340	349,830	228,000	346,948					7.300	3.385	MN	2,127		12/30/2021	11/15/2039
460146-CH-4	INTERNATIONAL PAPER CO SENIOR UNSECURED			1	2.B FE	367,267	138.3510	370,781	268,000	367,267					6.000	3.417	MN	2,055		12/30/2021	11/15/2041
460146-CK-7	INTERNATIONAL PAPER CO SENIOR UNSECURED			1	2.B FE	146,417	126.6040	148,127	117,000	146,417					4.800	3.219	JD	250		12/30/2021	06/15/2044
460146-CM-3	INTERNATIONAL PAPER CO SENIOR UNSECURED			1	2.B FE	103,124	124.9500	103,708	83,000	103,124					5.000	2.850	MS	1,222		12/30/2021	09/15/2035
460146-CN-1	INTERNATIONAL PAPER CO SENIOR UNSECURED			1	2.B FE	129,699	132.2980	130,975	99,000	129,699					5.150	3.290	MN	651		12/30/2021	05/15/2046
46051M-AF-9	INTERNATIONAL TRANSMISSI SENIOR SECURED			1	1.F FE	389,656	124.1240	392,232	316,000	389,656					4.625	3.133	FA	5,521		12/30/2021	08/15/2043
465685-AJ-4	ITC HOLDINGS CORP SENIOR UNSECURED			1	2.B FE	1,537,797	104.8660	1,538,384	1,467,000	1,537,797					3.650	1.639	JD	2,380		12/30/2021	06/15/2024
46625H-KC-3	JPMORGAN CHASE & CO SENIOR UNSECURED			2	1.F FE	8,385,334	105.0400	8,391,646	7,989,000	8,385,334					3.125	1.463	JJ	109,571		12/30/2021	01/23/2025
46625H-MN-7	JPMORGAN CHASE & CO SENIOR UNSECURED			2	1.F FE	6,987,666	108.2510	6,996,262	6,463,000	6,987,666					3.900	1.536	JJ	116,226		12/30/2021	07/15/2025
46625H-QW-3	JPMORGAN CHASE & CO SENIOR UNSECURED			2	1.F FE	7,835,979	106.6420	7,844,586	7,356,000	7,835,979					3.300	1.703	AO	60,687		12/30/2021	04/01/2026
46625H-RV-4	JPMORGAN CHASE & CO SENIOR UNSECURED			1	1.F FE	4,347,236	105.6230	4,358,005	4,126,000	4,347,236					2.950	1.768	AO	30,429		12/30/2021	10/01/2026
46625H-RY-8	JPMORGAN CHASE & CO SENIOR UNSECURED			1	1.F FE	2,984,885	108.3200	2,989,632	2,760,000	2,984,885					3.782	2.338	FA	43,493		12/30/2021	02/01/2028
46647P-AL-0	JPMORGAN CHASE & CO SENIOR UNSECURED			1	1.F FE	267,520	117.6920	270,692	230,000	267,520					3.964	3.068	MN	1,165		12/30/2021	11/15/2048
46647P-AN-6	JPMORGAN CHASE & CO SENIOR UNSECURED			1	1.F FE	2,050,097	116.4100	2,072,098	1,780,000	2,050,097					3.897	3.068	JJ	30,444		12/30/2021	01/23/2049
46647P-BD-7	JPMORGAN CHASE & CO SENIOR UNSECURED			1	1.F FE	15,215,365	109.3840	15,254,693	13,946,000	15,215,365					3.702	2.488	MN	78,876		12/30/2021	05/06/2030
46647P-BE-5	JPMORGAN CHASE & CO SENIOR UNSECURED			1	1.F FE	322,755	102.8470	323,968	315,000	322,755					2.739	2.426	AO	1,821		12/30/2021	10/15/2030
46647P-BJ-4	JPMORGAN CHASE & CO SENIOR UNSECURED			1	1.F FE	7,964,067	115.8320	7,981,983	6,891,000	7,964,067					4.493	2.586	MS	83,423		12/30/2021	03/24/2031
46647P-BX-3	JPMORGAN CHASE & CO SENIOR UNSECURED			1	1.F FE	20,972,952	96.4260	21,044,975	21,825,000	20,973,164		212			1.953	2.390	FA	174,049		12/30/2021	02/04/2032
46647P-BY-1	JPMORGAN CHASE & CO SENIOR UNSECURED			2	1.F FE	2,038,275	98.5690	2,039,393	2,069,000	2,038,302		27			0.563	1.047	FA	4,368		12/30/2021	02/16/2025
46647P-CC-8	JPMORGAN CHASE & CO SENIOR UNSECURED			1	1.F FE	15,806,157	101.4000	15,898,506	15,679,000	15,806,157					2.580	2.490	AO	77,533		12/30/2021	04/22/2032
46849L-SQ-5	JACKSON NATL LIFE GLOBAL SENIOR SECURED				1.F FE	2,140,236	105.0940	2,142,867	2,039,000	2,140,236					3.050	1.851	AO	10,710		12/30/2021	04/29/2026
476556-CP-8	JERSEY CENTRAL PWR & LT SENIOR UNSECURED			1	2.B FE	190,098	134.1720	190,524	142,000	190,098					6.400	3.401	MN	1,161		12/30/2021	05/15/2036
476556-DB-8	JERSEY CENTRAL PWR & LT SENIOR UNSECURED			1	2.B FE	1,902,251	106.3310	1,908,641	1,795,000	1,902,251					4.700	1.974	AO	21,091		12/30/2021	04/01/2024
476556-DC-6	JERSEY CENTRAL PWR & LT SENIOR UNSECURED			1	2.B FE	2,755,579	108.4940	2,757,917	2,542,000	2,755,579					4.300	2.120	JJ	50,402		12/30/2021	01/15/2026
478045-AA-5	JOHN SEVIER COMB CYCLE SENIOR SECURED			1	1.C FE	516,023	121.6850	518,687	426,254	516,023					4.626	2.598	JJ	9,092		12/30/2021	01/15/2042
478111-AB-3	JOHNS HOPKINS HEALTH SYS SENIOR UNSECURED			1	1.D FE	5,086,934	102.4200	5,088,226	4,968,000	5,086,934					2.767	1.009	MN	17,565		12/30/2021	05/15/2023
478160-CE-2	JOHNSON & JOHNSON SENIOR UNSECURED			1	1.A FE	228,428	107.4440	228,856	213,000	228,428					2.950	1.490	MS	2,060		12/30/2021	03/03/2027
482480-AE-0	KLA CORP SENIOR UNSECURED			1	2.A FE	5,916,669	108.4350	5,912,961	5,453,000	5,916,669					4.650	1.572	MN	42,261		12/30/2021	11/01/2024
482480-AG-5	KLA CORP SENIOR UNSECURED			1	2.A FE	4,642,072	112.9730	4,653,358	4,119,000	4,642,072					4.100	2.186	MS	49,725		12/30/2021	03/15/2029
482480-AJ-9	KLA CORP SENIOR UNSECURED			1	2.A FE	131,928	106.8110	133,514	125,000	131,928					3.300	3.007	MS	1,375		12/30/2021	03/01/2050
48250A-AA-1	KKR GROUP FINANCE CO III SENIOR UNSECURED			1	1.F FE	251,965	129.3650	254,849	197,000	251,965					5.125	3.346	JD	841		12/30/2021	06/01/2044
48252D-AA-3	KKR GROUP FINANCE CO VII SENIOR UNSECURED			1	1.F FE	631,456	107.7240	638,803	593,000	631,456					3.625	3.271	FA	7,524		12/30/2021	02/25/2050
48252M-AA-3	KKR GROUP FINAN CO VIII SENIOR UNSECURED			1	1.F FE	103,804	105.0330	105,033	100,000	103,804					3.500	3.294	FA	1,225		12/30/2021	08/25/2050
48305Q-AD-5	KAISER FOUNDATION HOSPIT SENIOR UNSECURED			1	1.D FE	737,933	123.6910	745,857	603,000	737,933					4.150	2.897	MN	4,171		12/30/2021	05/01/2047
485170-AS-3	KANSAS CITY SOUTHERN SENIOR UNSECURED			1	2.B FE	230,734	127.3780	231,828	182,000	230,734					4.950	3.308	FA	3,403		12/30/2021	08/15/2045
485170-BB-9	KANSAS CITY SOUTHERN SENIOR UNSECURED			1	2.B FE	178,789	124.8280	182,249	146,000	178,789					4.700	3.402	MN	1,144		12/30/2021	05/01/2048
485170-BC-7	KANSAS CITY SOUTHERN SENIOR UNSECURED			1	2.B FE	58,462	118.2120	60,288	51,000	58,462					4.200	3.561	MN	274		12/30/2021	11/15/2069
485170-BD-5	KANSAS CITY SOUTHERN SENIOR UNSECURED			1	2.B FE	1,794,591	103.6540	1,796,324	1,733,000	1,794,591					2.875	2.377	MN	6,366		12/30/2021	11/15/2029
485170-BE-3	KANSAS CITY SOUTHERN SENIOR UNSECURED			1	2.B FE	187,158	106.7080	189,940	178,000	187,158					3.500	3.222	MN	1,038		12/30/2021	05/01/2050
487836-AT-5	KELLOGG CO SENIOR UNSECURED			1	2.B FE	30,062,349	140.7270	30,146,538	21,422,000	30,062,349					7.450	2.532	AO	398,985		12/30/2021	04/01/2031
487836-BQ-0	KELLOGG CO SENIOR UNSECURED			1	2.B FE	86,245	124.4740	87,132	70,000	86,245					4.500	3.127	AO	788		12/30/2021	04/01/2046
491674-BG-1	KENTUCKY UTILITIES SENIOR SECURED			1	1.F FE	350,363	127.5940	352,159	276,000	350,363					5.125	3.208	MN	2,358		12/30/2021	11/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49271V-AD-2	KEURIG DR PEPPER INC SENIOR UNSECURED			1	2.B FE	140,021	130.9070	142,689	109,000	140,021					5.085	3.436	MN	554		12/30/2021	05/25/2048
49271V-AF-7	KEURIG DR PEPPER INC SENIOR UNSECURED			1	2.B FE	1,112,680	113.8120	1,113,081	978,000	1,112,680					4.597	2.273	MN	4,496		12/30/2021	05/25/2028
49337W-AH-3	KEYSPAN CORP SENIOR UNSECURED			1	2.B FE	110,088	117.7360	109,494	93,000	110,088					5.875	3.847	AO	1,366		12/30/2021	04/01/2033
49337W-AJ-9	KEYSPAN CORP SENIOR UNSECURED			1	2.B FE	149,598	123.8570	149,867	121,000	149,598					5.803	3.551	AO	1,755		12/30/2021	04/01/2035
49338C-AA-1	KEYSPAN GAS EAST CORP SENIOR UNSECURED			1	2.A FE	135,411	132.0350	135,996	103,000	135,411					5.819	3.549	AO	1,498		12/30/2021	04/01/2041
49427R-AK-8	KILROY REALTY LP SENIOR UNSECURED			1	2.B FE	8,374,388	112.2780	8,396,149	7,478,000	8,374,388					4.250	2.512	FA	120,063		12/30/2021	08/15/2029
49427R-AL-6	KILROY REALTY LP SENIOR UNSECURED			1	2.B FE	839,318	108.9540	841,125	772,000	839,318					4.375	1.953	AO	8,444		12/30/2021	10/01/2025
49427R-AM-4	KILROY REALTY LP SENIOR UNSECURED			1	2.B FE	363,796	104.7540	364,544	348,000	363,796					3.450	1.866	JD	534		12/30/2021	12/15/2024
49427R-AP-7	KILROY REALTY LP SENIOR UNSECURED			1	2.B FE	702,431	103.1460	704,487	683,000	702,431					3.050	2.658	FA	7,870		12/30/2021	02/15/2030
494368-BC-6	KIMBERLY-CLARK CORP SENIOR UNSECURED			1	1.F FE	653,352	151.3540	656,876	434,000	653,352					6.625	2.646	FA	11,980		12/30/2021	08/01/2037
49446R-AM-1	KIMCO REALTY CORP SENIOR UNSECURED			1	2.A FE	68,236	114.8490	68,909	60,000	68,236					4.250	3.392	AO	638		12/30/2021	04/01/2045
49446R-AS-8	KIMCO REALTY CORP SENIOR UNSECURED			1	2.A FE	1,244,415	108.2630	1,246,107	1,151,000	1,244,415					3.800	2.157	AO	10,935		12/30/2021	04/01/2027
49446R-AT-6	KIMCO REALTY CORP SENIOR UNSECURED			1	2.A FE	101,653	119.4260	102,706	86,000	101,653					4.450	3.383	MS	1,276		12/30/2021	09/01/2047
49446R-AU-3	KIMCO REALTY CORP SENIOR UNSECURED			1	2.A FE	181,558	105.1420	181,896	173,000	181,558					3.300	1.649	FA	2,379		12/30/2021	02/01/2025
494550-AL-0	KINDER MORGAN ENER PART SENIOR UNSECURED			1	2.B FE	154,031	140.1230	154,135	110,000	154,031					7.750	3.136	MS	2,510		12/30/2021	03/15/2032
494550-AQ-9	KINDER MORGAN ENER PART SENIOR UNSECURED			1	2.B FE	145,521	137.8610	146,133	106,000	145,521					7.300	3.392	FA	2,923		12/30/2021	08/15/2033
494550-AW-6	KINDER MORGAN ENER PART SENIOR UNSECURED			1	2.B FE	156,696	138.6530	158,064	114,000	156,696					6.950	3.808	JJ	3,653		12/30/2021	01/15/2038
494550-BK-1	KINDER MORGAN ENER PART SENIOR UNSECURED			1	2.B FE	161,841	123.3670	161,611	131,000	161,841					5.625	3.899	MS	2,456		12/30/2021	09/01/2041
494550-BN-5	KINDER MORGAN ENER PART SENIOR UNSECURED			1	2.B FE	160,171	116.2900	161,643	139,000	160,171					5.000	3.916	FA	2,626		12/30/2021	08/15/2042
494550-BP-0	KINDER MORGAN ENER PART SENIOR UNSECURED			1	2.B FE	109,746	116.7740	110,935	95,000	109,746					5.000	3.914	MS	1,583		12/30/2021	03/01/2043
494550-BQ-8	KINDER MORGAN ENER PART SENIOR UNSECURED			1	2.B FE	3,909,147	103.3950	3,902,127	3,774,000	3,909,147					3.500	1.323	MS	44,030		12/30/2021	09/01/2023
494550-BW-5	KINDER MORGAN ENER PART SENIOR UNSECURED			1	2.B FE	66,663	121.9670	67,082	55,000	66,663					5.400	3.972	MS	990		12/30/2021	09/01/2044
49456B-AF-8	KINDER MORGAN INC SENIOR UNSECURED			1	2.B FE	4,938,920	108.1060	4,941,525	4,571,000	4,938,920					4.300	1.859	JD	16,379		12/30/2021	06/01/2025
49456B-AG-6	KINDER MORGAN INC SENIOR UNSECURED			1	2.B FE	67,217	120.4960	67,478	56,000	67,217					5.300	3.374	JD	247		12/30/2021	12/01/2034
49456B-AH-4	KINDER MORGAN INC SENIOR UNSECURED			1	2.B FE	471,202	126.7980	475,492	375,000	471,202					5.550	3.874	JD	1,734		12/30/2021	06/01/2045
50075N-AZ-7	MONDELEZ INTERNATIONAL SENIOR UNSECURED				2.A FE	190,801	141.6210	192,605	136,000	190,801					6.500	3.481	FA	3,487		12/30/2021	02/09/2040
50076Q-AE-6	KRAFT FOODS GROUP INC SENIOR UNSECURED				3.A FE	8,120,223	124.3500	8,197,152	6,592,000	8,120,223					5.000	3.414	JD	24,720		12/30/2021	06/04/2042
501044-BV-2	KROGER CO SENIOR UNSECURED			1	2.A FE	210,625	138.7280	210,867	152,000	210,625					8.000	2.473	MS	3,580		12/30/2021	09/15/2029
501044-BZ-3	KROGER CO SENIOR UNSECURED			1	2.A FE	8,326,760	139.8210	8,350,110	5,972,000	8,326,760					7.500	2.663	AO	111,975		12/30/2021	04/01/2031
501044-CN-9	KROGER CO SENIOR UNSECURED			1	2.A FE	152,052	131.2750	153,592	117,000	152,052					5.400	3.238	JJ	2,913		12/30/2021	07/15/2040
501044-CR-0	KROGER CO SENIOR UNSECURED			1	2.A FE	188,311	127.2340	190,851	150,000	188,311					5.000	3.268	AO	1,583		12/30/2021	04/15/2042
501044-CS-8	KROGER CO SENIOR UNSECURED			1	2.A FE	5,880,590	103.8780	5,880,534	5,661,000	5,880,590					3.850	1.369	FA	90,812		12/30/2021	08/01/2023
501044-CT-6	KROGER CO SENIOR UNSECURED			1	2.A FE	179,838	131.0630	183,488	140,000	179,838					5.150	3.297	FA	3,004		12/30/2021	08/01/2043
501044-DC-2	KROGER CO SENIOR UNSECURED			1	2.A FE	1,045,903	107.0530	1,046,978	978,000	1,045,903					3.500	1.732	FA	14,263		12/30/2021	02/01/2026
501044-DM-0	KROGER CO SENIOR UNSECURED			1	2.B FE	113,575	140.1000	116,283	83,000	113,575					5.400	3.324	JJ	2,067		12/30/2021	01/15/2049
50540R-AQ-5	LABORATORY CORP OF AMER SENIOR UNSECURED			1	2.B FE	4,785,332	105.5970	4,788,824	4,535,000	4,785,332					3.600	1.754	FA	68,025		12/30/2021	02/01/2025
505597-AD-6	LACLEDE GROUP INC SENIOR UNSECURED			1	2.B FE	192,090	117.3180	194,748	166,000	192,090					4.700	3.671	FA	2,947		12/30/2021	08/15/2044
512807-AN-8	LAM RESEARCH CORP SENIOR UNSECURED			1	1.G FE	904,106	107.5780	905,807	842,000	904,106					3.800	1.439	MS	9,421		12/30/2021	03/15/2025
512807-AX-6	LAM RESEARCH CORP SENIOR UNSECURED			1	1.G FE	4,257,949	102.3580	4,307,225	4,208,000	4,257,949					3.125	3.072	JD	5,844		12/30/2021	06/15/2060
517834-AF-4	LAS VEGAS SANDS CORP SENIOR UNSECURED			1	2.C FE	5,212,428	100.7850	5,240,820	5,200,000	5,212,428					3.900	3.863	FA	80,557		12/30/2021	08/08/2029
52107Q-AG-0	LAZARD GROUP LLC SENIOR UNSECURED			1	2.A FE	1,185,033	106.3670	1,185,992	1,115,000	1,185,033					3.750	1.675	MS	13,938		12/30/2021	02/13/2025
52107Q-AJ-4	LAZARD GROUP LLC SENIOR UNSECURED			1	2.A FE	1,992,668	114.4500	1,997,153	1,745,000	1,992,668					4.500	2.215	MS	22,249		12/30/2021	09/19/2028
52107Q-AK-1	LAZARD GROUP LLC SENIOR UNSECURED			1	2.A FE	18,177,821	112.8690	18,221,571	16,144,000	18,177,821					4.375	2.454	MS	215,814		12/30/2021	03/11/2029
524901-AR-6	LEGG MASON INC SENIOR UNSECURED			1	1.F FE	1,022,434	137.4960	1,033,970	752,000	1,022,434					5.625	3.313	JJ	19,505		12/30/2021	01/15/2044
524901-AT-2	LEGG MASON INC SENIOR UNSECURED			1	1.F FE	3,908,978	106.3270	3,910,707	3,678,000	3,908,978					3.950	1.425	JJ	66,991		12/30/2021	07/15/2024
52532X-AH-8	LEIDOS INC SENIOR UNSECURED			1	2.C FE	3,137,700	96.2780	3,137,700	3,259,000	3,137,733		33			2.300	2.764	FA	28,317		12/30/2021	02/15/2031
53079E-AZ-7	LIBERTY MUTUAL GROUP INC SENIOR UNSECURED			1	2.B FE	159,494	142.5920	161,129	113,000	159,494					6.500	3.623	MN	1,224		12/30/2021	05/01/2042
53079E-BF-0	LIBERTY MUTUAL GROUP INC SENIOR UNSECURED				2.B FE	448,657	123.4290	451,750	366,000	448,657					4.850	3.408	FA	7,396		12/30/2021	08/01/2044
53079E-BG-8	LIBERTY MUTUAL GROUP INC SENIOR UNSECURED			1	2.B FE	14,181,211	115.0070	14,213,715	12,359,000	14,181,211					4.569	2.302	FA	235,284		12/30/2021	02/01/2029
53079E-BH-6	LIBERTY MUTUAL GROUP INC SENIOR UNSECURED			1	2.B FE	67,106	119.0020	67,831	57,000	67,106					4.500	3.491	JD	114		12/30/2021	06/15/2049
53079E-BK-9	LIBERTY MUTUAL GROUP INC SENIOR UNSECURED			1	2.B FE	178,429	110.2510	180,812	164,000	178,429					3.950	3.530	MN	828		12/30/2021	05/15/2060
53227J-AA-2	LIFE STORAGE LP SENIOR UNSECURED			1	2.B FE	1,179,285	109.7680	1,181,104	1,076,000	1,179,285					3.875	2.150	JD	1,853		12/30/2021	12/15/2027
532457-BA-5	ELI LILLY & CO SENIOR UNSECURED			1	1.F FE	2,251,661	136.6730	2,271,505	1,662,000	2,251,661					5.550	2.691	MS	27,160		12/30/2021	03/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
532457-BC-1	ELI LILLY & CO SENIOR UNSECURED			1	1.F FE	2,127,118	139.0440	2,145,449	1,543,000	2,127,118					5.950	2.947	MN	11,731		12/30/2021	11/15/2037
532457-BS-6	ELI LILLY & CO SENIOR UNSECURED			1	1.F FE	1,166,117	119.1900	1,177,597	988,000	1,166,117					3.875	2.572	MS	11,273		12/30/2021	03/15/2039
532457-BZ-0	ELI LILLY & CO SENIOR UNSECURED			1	1.F FE	56,731	94.4890	57,638	61,000	56,731					2.500	2.797	MS	449		12/30/2021	09/15/2060
534187-BG-3	LINCOLN NATIONAL CORP SENIOR UNSECURED			1	2.A FE	86,963	120.3920	87,886	73,000	86,963					4.350	3.258	MS	1,059		12/30/2021	03/01/2048
534187-BL-2	LINCOLN NATIONAL CORP SENIOR UNSECURED			1	2.A FE	181,627	121.6370	183,672	151,000	181,627					4.375	3.274	JD	294		12/30/2021	06/15/2050
540424-AS-7	LOEWS CORP SENIOR UNSECURED			1	1.G FE	1,239,093	108.1440	1,240,412	1,147,000	1,239,093					3.750	1.781	AO	10,753		12/30/2021	04/01/2026
540424-AT-5	LOEWS CORP SENIOR UNSECURED			1	1.G FE	20,029,981	106.4000	20,088,320	18,880,000	20,029,981					3.200	2.393	MN	77,198		12/30/2021	05/15/2030
546676-AU-1	LOUISVILLE GAS & ELEC SENIOR SECURED			1	1.F FE	491,961	126.2660	498,751	395,000	491,961					5.125	3.358	MN	2,587		12/30/2021	11/15/2040
548661-AH-0	LOWE'S COS INC SENIOR UNSECURED				2.A FE	741,446	126.5550	742,878	587,000	741,446					6.875	2.252	FA	15,246		12/30/2021	02/15/2028
548661-AK-3	LOWE'S COS INC SENIOR UNSECURED				2.A FE	9,244,790	127.2480	9,266,199	7,282,000	9,244,790					6.500	2.404	MS	139,369		12/30/2021	03/15/2029
548661-CJ-4	LOWE'S COS INC SENIOR UNSECURED			1	2.A FE	237,766	130.4720	238,764	183,000	237,766					5.500	2.859	AO	2,125		12/30/2021	10/15/2035
548661-CL-9	LOWE'S COS INC SENIOR UNSECURED			1	2.A FE	247,603	130.2000	248,682	191,000	247,603					5.800	3.259	AO	2,339		12/30/2021	10/15/2036
548661-CP-0	LOWE'S COS INC SENIOR UNSECURED			1	2.A FE	4,360,608	140.2420	4,397,989	3,136,000	4,360,608					6.650	3.416	MS	61,405		12/30/2021	09/15/2037
548661-CR-6	LOWE'S COS INC SENIOR UNSECURED			1	2.A FE	86,312	134.0940	87,161	65,000	86,312					5.800	3.381	AO	796		12/30/2021	04/15/2040
548661-CX-3	LOWE'S COS INC SENIOR UNSECURED			1	2.A FE	105,173	122.2110	106,324	87,000	105,173					4.650	3.237	AO	854		12/30/2021	04/15/2042
548661-DA-2	LOWE'S COS INC SENIOR UNSECURED			1	2.A FE	270,900	122.8370	273,927	223,000	270,900					5.000	3.569	MS	3,283		12/30/2021	09/15/2043
548661-DE-4	LOWE'S COS INC SENIOR UNSECURED			1	2.A FE	58,319	113.4910	59,015	52,000	58,319					4.250	3.472	MS	651		12/30/2021	09/15/2044
548661-DJ-3	LOWE'S COS INC SENIOR UNSECURED			1	2.A FE	324,272	119.9700	327,518	273,000	324,272					4.375	3.234	MS	3,517		12/30/2021	09/15/2045
548661-DP-9	LOWE'S COS INC SENIOR UNSECURED			1	2.A FE	233,467	106.7580	233,800	219,000	233,467					3.100	1.797	MN	1,094		12/30/2021	05/03/2027
548661-DQ-7	LOWE'S COS INC SENIOR UNSECURED			1	2.A FE	601,518	115.4290	607,157	526,000	601,518					4.050	3.217	MN	3,432		12/30/2021	05/03/2047
55336V-AE-0	MPLX LP SENIOR UNSECURED			1	2.B FE	1,527,308	104.1120	1,527,323	1,467,000	1,527,308					4.500	1.784	JJ	30,440		12/30/2021	07/15/2023
55336V-AM-2	MPLX LP SENIOR UNSECURED			1	2.B FE	94,988	112.2410	95,405	85,000	94,988					4.500	3.544	AO	808		12/30/2021	04/15/2038
55336V-BN-9	MPLX LP SENIOR UNSECURED			1	2.B FE	2,422,059	110.8390	2,424,049	2,187,000	2,422,059					4.250	2.297	JD	7,746		12/30/2021	12/01/2027
55336V-BQ-2	MPLX LP SENIOR UNSECURED			1	2.B FE	5,155,020	99.6480	5,181,696	5,200,000	5,155,034		14			2.650	2.763	FA	52,058		12/30/2021	08/15/2030
559080-AG-1	MAGELLAN MIDSTREAM PARTN SENIOR UNSECURED			1	2.A FE	190,493	120.7730	193,237	160,000	190,493					5.150	3.850	AO	1,740		12/30/2021	10/15/2043
559080-AH-9	MAGELLAN MIDSTREAM PARTN SENIOR UNSECURED			1	2.A FE	251,306	103.5050	251,517	243,000	251,306					3.200	2.092	MS	2,290		12/30/2021	03/15/2025
559080-AJ-5	MAGELLAN MIDSTREAM PARTN SENIOR UNSECURED			1	2.A FE	80,308	105.1980	81,002	77,000	80,308					4.200	3.916	MS	952		12/30/2021	03/15/2045
565849-AB-2	MARATHON OIL CORP SENIOR UNSECURED			1	2.C FE	413,670	128.9740	412,717	320,000	413,670					6.800	3.384	MS	6,407		12/30/2021	03/15/2032
565849-AM-8	MARATHON OIL CORP SENIOR UNSECURED			1	2.C FE	130,269	120.0210	130,823	109,000	130,269					5.200	3.919	JD	472		12/30/2021	06/01/2045
565849-AP-1	MARATHON OIL CORP SENIOR UNSECURED			1	2.C FE	1,148,126	109.6060	1,148,671	1,048,000	1,148,126					4.400	2.541	JJ	21,263		12/30/2021	07/15/2027
56585A-AF-9	MARATHON PETROLEUM CORP SENIOR UNSECURED			1	2.B FE	444,945	137.8160	447,902	325,000	444,945					6.500	3.777	MS	7,042		12/30/2021	03/01/2041
56585A-AM-4	MARATHON PETROLEUM CORP SENIOR UNSECURED			1	2.B FE	75,180	126.5760	75,946	60,000	75,180					5.850	4.170	JD	156		12/30/2021	12/15/2045
571748-AV-4	MARSH & MCLENNAN COS INC SENIOR UNSECURED			1	2.A FE	2,057,849	105.4500	2,062,602	1,956,000	2,057,849					3.500	1.311	JD	5,325		12/30/2021	06/03/2024
571748-BD-3	MARSH & MCLENNAN COS INC SENIOR UNSECURED			1	2.A FE	2,144,686	121.7890	2,167,844	1,780,000	2,144,686					4.200	3.057	MS	24,920		12/30/2021	03/01/2048
571748-BG-6	MARSH & MCLENNAN COS INC SENIOR UNSECURED			1	2.A FE	14,429,716	114.0850	14,464,837	12,679,000	14,429,716					4.375	2.286	MS	163,330		12/30/2021	03/15/2029
571748-BH-4	MARSH & MCLENNAN COS INC SENIOR UNSECURED			1	2.A FE	419,672	124.9980	424,993	340,000	419,672					4.750	2.997	MS	4,755		12/30/2021	03/15/2039
571748-BJ-0	MARSH & MCLENNAN COS INC SENIOR UNSECURED			1	2.A FE	1,052,083	134.8670	1,065,449	790,000	1,052,083					4.900	3.088	MS	11,398		12/30/2021	03/15/2049
571903-AS-2	MARRIOTT INTERNATIONAL SENIOR UNSECURED			1	2.C FE	902,921	103.9060	903,982	870,000	902,921					3.125	2.229	JD	1,208		12/30/2021	06/15/2026
571903-AV-5	MARRIOTT INTERNATIONAL SENIOR UNSECURED			1	2.C FE	2,662,706	101.6320	2,662,758	2,620,000	2,662,706					3.125	1.656	FA	30,931		12/30/2021	02/15/2023
571903-AW-3	MARRIOTT INTERNATIONAL SENIOR UNSECURED			1	2.C FE	3,786,326	105.4050	3,789,310	3,595,000	3,786,326					3.750	2.028	MS	39,695		12/30/2021	03/15/2025
571903-AX-1	MARRIOTT INTERNATIONAL SENIOR UNSECURED			1	2.C FE	247,788	113.0800	248,776	220,000	247,788					4.500	3.280	AO	2,475		12/30/2021	10/01/2034
573874-AJ-3	MARVELL TECHNOLOGY INC SENIOR UNSECURED			1	2.C FE	441,235	102.0050	442,702	434,000	441,235					2.950	2.745	AO	2,703		12/30/2021	04/15/2031
574599-AY-2	MASCO CORP SENIOR UNSECURED			1	2.B FE	73,893	132.3840	74,135	56,000	73,893					6.500	2.971	FA	1,375		12/30/2021	08/15/2032
574599-BR-6	MASCO CORP SENIOR UNSECURED			1	2.B FE	153,679	99.7370	155,590	156,000	153,679					3.125	3.204	FA	1,842		12/30/2021	02/15/2051
575634-AT-7	MASSACHUSETTS ELECTRIC SENIOR UNSECURED			1	2.A FE	305,638	109.3890	307,383	281,000	305,638					4.004	3.471	FA	4,250		12/30/2021	08/15/2046
575718-AF-8	MASS INSTITUTE OF TECH SENIOR UNSECURED			1	1.A FE	172,102	125.3340	175,468	140,000	172,102					3.885	3.128	JJ	2,720		12/30/2021	07/01/2116
57629W-CH-1	MASSMUTUAL GLOBAL FUNDIN SENIOR SECURED			1	1.B FE	1,084,773	106.8920	1,086,023	1,016,000	1,084,773					3.400	1.718	MS	10,843		12/30/2021	03/08/2026
58013M-EC-4	MCDONALD'S CORP SENIOR UNSECURED			1	2.A FE	213,203	140.8230	214,051	152,000	213,203					6.300	3.064	AO	2,022		12/30/2021	10/15/2037
58013M-EH-3	MCDONALD'S CORP SENIOR UNSECURED			1	2.A FE	142,469	135.6790	143,820	106,000	142,469					5.700	3.092	FA	2,518		12/30/2021	02/01/2039
58013M-EK-6	MCDONALD'S CORP SENIOR UNSECURED			1	2.A FE	157,418	126.2320	159,052	126,000	157,418					4.875	3.097	JJ	2,832		12/30/2021	07/15/2040
58013M-EV-2	MCDONALD'S CORP SENIOR UNSECURED			1	2.A FE	272,758	124.5390	277,722	223,000	272,758					4.600	3.233	MN	997		12/30/2021	05/26/2045
58013M-EY-6	MCDONALD'S CORP SENIOR UNSECURED			1	2.A FE	2,682,023	107.6390	2,684,517	2,494,000	2,682,023					3.700	1.777	JJ	38,705		12/30/2021	01/30/2026
58013M-EZ-3	MCDONALD'S CORP SENIOR UNSECURED			1	2.A FE	229,884	121.9210	230,431	189,000	229,884					4.700	2.813	JD	543		12/30/2021	12/09/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58013M-FA-7	MCDONALD'S CORP SENIOR UNSECURED			1	2.A FE	1,045,664	128.8750	1,056,775	820,000	1,045,664					4.875	3.218	JD	2,443		12/30/2021	12/09/2045
58013M-FC-3	MCDONALD'S CORP SENIOR UNSECURED			1	2.A FE	252,271	122.3690	254,528	208,000	252,271					4.450	3.211	MS	3,085		12/30/2021	03/01/2047
58013M-FR-0	MCDONALD'S CORP SENIOR UNSECURED			1	2.A FE	249,827	121.4650	252,647	208,000	249,827					4.200	3.123	AO	2,184		12/30/2021	04/01/2050
581760-AV-7	MCLAREN HEALTH CARE CORP SENIOR SECURED			1	1.E FE	1,566,668	123.6980	1,574,676	1,273,000	1,566,668					4.386	3.099	MN	7,134		12/30/2021	05/15/2048
582839-AG-1	MEAD JOHNSON NUTRITION C SENIOR UNSECURED			1	1.G FE	554,088	129.1810	560,646	434,000	554,088					4.600	2.911	JD	1,664		12/30/2021	06/01/2044
585055-AY-2	MEDTRONIC INC SENIOR UNSECURED			1	1.G FE	1,390,787	117.9930	1,399,397	1,186,000	1,390,787					4.000	2.905	AO	11,860		12/30/2021	04/01/2043
585055-BD-7	MEDTRONIC INC SENIOR UNSECURED			1	1.G FE	555,647	127.5000	559,725	439,000	555,647					4.625	2.980	MS	5,978		12/30/2021	03/15/2044
585055-BS-4	MEDTRONIC INC SENIOR UNSECURED			1	1.G FE	2,355,342	106.5100	2,360,262	2,216,000	2,355,342					3.500	1.485	MS	22,837		12/30/2021	03/15/2025
585055-BT-2	MEDTRONIC INC SENIOR UNSECURED			1	1.G FE	1,955,519	123.1900	1,963,649	1,594,000	1,955,519					4.375	2.365	MS	20,534		12/30/2021	03/15/2035
585055-BU-9	MEDTRONIC INC SENIOR UNSECURED			1	1.G FE	4,364,385	131.3800	4,407,799	3,355,000	4,364,385					4.625	2.845	MS	45,689		12/30/2021	03/15/2045
586054-AC-2	MEMORIAL SLOAN-KETTERING SENIOR UNSECURED			1	1.D FE	273,476	126.8410	275,245	217,000	273,476					4.200	2.969	JJ	4,557		12/30/2021	07/01/2055
58933Y-AJ-4	MERCK & CO INC SENIOR UNSECURED			1	1.E FE	476,961	121.8790	486,297	399,000	476,961					4.150	2.915	MN	1,978		12/30/2021	05/18/2043
58933Y-AV-7	MERCK & CO INC SENIOR UNSECURED			1	1.E FE	691,035	117.6560	697,700	593,000	691,035					3.900	2.692	MS	7,324		12/30/2021	03/07/2039
58933Y-AW-5	MERCK & CO INC SENIOR UNSECURED			1	1.E FE	712,543	121.6590	721,438	593,000	712,543					4.000	2.920	MS	7,511		12/30/2021	03/07/2049
58942H-AA-9	MERCY HEALTHCARE SYSTEM SENIOR SECURED			1	1.E FE	1,375,827	105.3360	1,376,742	1,307,000	1,375,827					3.382	1.950	MN	7,367		12/30/2021	11/01/2025
58942H-AB-7	MERCY HEALTHCARE SYSTEM SENIOR SECURED			1	1.E FE	4,235,179	107.2290	4,244,124	3,958,000	4,235,179					3.555	2.215	FA	58,628		12/30/2021	08/01/2027
59023V-AA-8	BANK OF AMERICA CORP SENIOR SUBORDINATED			1	2.A FE	3,156,792	157.0120	3,177,923	2,024,000	3,156,792					7.750	3.298	MN	20,479		12/30/2021	05/14/2038
59156R-AE-8	METLIFE INC SENIOR UNSECURED			1	1.G FE	1,070,736	139.0510	1,074,864	773,000	1,070,736					6.500	2.467	JD	2,233		12/30/2021	12/15/2032
59156R-AJ-7	METLIFE INC SENIOR UNSECURED			1	1.G FE	794,407	139.1590	797,381	573,000	794,407					6.375	2.701	JD	1,624		12/30/2021	06/15/2034
59156R-AM-0	METLIFE INC SENIOR UNSECURED			1	1.G FE	530,086	134.3580	530,714	395,000	530,086					5.700	2.660	JD	1,001		12/30/2021	06/15/2035
59156R-AY-4	METLIFE INC SENIOR UNSECURED			1	1.G FE	3,386,057	141.8770	3,420,654	2,411,000	3,386,057					5.875	3.062	FA	57,052		12/30/2021	02/06/2041
59156R-BN-7	METLIFE INC SENIOR UNSECURED			1	1.G FE	1,261,500	119.2360	1,273,440	1,068,000	1,261,500					4.050	2.963	MS	14,418		12/30/2021	03/01/2045
591894-BY-5	METROPOLITAN EDISON CO SENIOR UNSECURED			1	2.B FE	3,206,894	101.8230	3,202,333	3,145,000	3,206,894					3.500	1.844	MS	32,411		12/30/2021	03/15/2023
591894-CB-4	METROPOLITAN EDISON CO SENIOR UNSECURED			1	2.B FE	1,904,565	105.9110	1,905,339	1,799,000	1,904,565					4.000	2.143	AO	15,192		12/30/2021	04/15/2025
59217G-EG-0	MET LIFE GLOB FUNDING I SENIOR SECURED				1.D FE	1,687,328	105.5540	1,699,419	1,610,000	1,687,328					2.950	2.309	AO	10,818		12/30/2021	04/09/2030
59217G-GU-7	MET LIFE GLOB FUNDING I SENIOR SECURED				1.D FE	12,831,673	94.6370	12,877,257	13,607,000	12,831,892		219			1.550	2.252	JJ	101,939		12/30/2021	01/07/2031
594918-BC-7	MICROSOFT CORP SENIOR UNSECURED			1	1.A FE	1,317,615	114.4230	1,329,595	1,162,000	1,317,615					3.500	2.310	FA	15,703		12/30/2021	02/12/2035
594918-BE-3	MICROSOFT CORP SENIOR UNSECURED			1	1.A FE	2,367,194	127.6250	2,407,007	1,886,000	2,367,194					4.000	2.811	FA	29,128		12/30/2021	02/12/2055
594918-BU-7	MICROSOFT CORP SENIOR UNSECURED			1	1.A FE	1,226,295	124.7480	1,242,490	996,000	1,226,295					3.950	2.889	FA	15,628		12/30/2021	08/08/2056
59523U-AA-5	MID-AMERICA APARTMENTS SENIOR UNSECURED			1	2.A FE	3,912,751	104.6500	3,913,910	3,740,000	3,912,751					4.300	1.671	AO	33,951		12/30/2021	10/15/2023
59523U-AL-1	MID-AMERICA APARTMENTS SENIOR UNSECURED			1	2.A FE	3,900,306	105.2820	3,901,751	3,706,000	3,900,306					3.750	1.567	JD	6,177		12/30/2021	06/15/2024
59523U-AN-7	MID-AMERICA APARTMENTS SENIOR UNSECURED			1	2.A FE	716,224	108.0180	717,240	664,000	716,224					3.600	2.059	JD	1,992		12/30/2021	06/01/2027
59523U-AS-6	MID-AMERICA APARTMENTS SENIOR UNSECURED			1	2.A FE	1,869,770	95.6040	1,889,135	1,976,000	1,869,800		29			1.700	2.358	FA	12,690		12/30/2021	02/15/2031
595620-AN-5	MIDAMERICAN ENERGY CO SENIOR SECURED			1	1.E FE	527,861	122.6620	532,353	434,000	527,861					4.400	3.073	AO	4,031		12/30/2021	10/15/2044
59562V-AM-9	MIDAMERICAN ENERGY HLDGS SENIOR UNSECURED			1	1.G FE	420,018	136.2980	421,161	309,000	420,018					6.125	3.007	AO	4,732		12/30/2021	04/01/2036
60871R-AD-2	MOLSON COORS BREWING CO SENIOR UNSECURED			1	2.C FE	435,026	121.1290	439,698	363,000	435,026					5.000	3.614	MN	3,025		12/30/2021	05/01/2042
60871R-AH-3	MOLSON COORS BREWING CO SENIOR UNSECURED			1	2.C FE	476,638	111.2000	481,496	433,000	476,638					4.200	3.579	JJ	8,386		12/30/2021	07/15/2046
615369-AE-5	MOODY'S CORPORATION SENIOR UNSECURED			1	2.A FE	265,320	136.2580	268,428	197,000	265,320					5.250	3.100	JJ	4,769		12/30/2021	07/15/2044
615369-AM-7	MOODY'S CORPORATION SENIOR UNSECURED			1	2.A FE	386,465	107.2810	387,284	361,000	386,465					3.250	2.004	JJ	5,410		12/30/2021	01/15/2028
615369-AT-2	MOODY'S CORPORATION SENIOR UNSECURED			1	2.A FE	59,036	104.8250	59,750	57,000	59,036					3.250	3.061	MN	211		12/30/2021	05/20/2050
617446-8C-6	MORGAN STANLEY SENIOR UNSECURED			1	1.G FE	8,842,651	108.4220	8,850,488	8,163,000	8,842,651					4.000	1.588	JJ	143,306		12/30/2021	07/23/2025
617446-8G-7	MORGAN STANLEY SENIOR UNSECURED			1	1.G FE	6,664,095	114.0520	6,680,026	5,857,000	6,664,095					4.431	2.531	JJ	113,902		12/30/2021	01/23/2030
617446-8P-7	MORGAN STANLEY SENIOR UNSECURED			1	1.F FE	11,250,012	109.0770	11,274,199	10,336,000	11,250,012					3.622	2.543	AO	93,592		12/30/2021	04/01/2031
617446-8X-0	MORGAN STANLEY SENIOR UNSECURED			1	1.F FE	4,996,108	95.6630	4,999,348	5,226,000	4,996,162		54			1.928	2.412	AO	17,633		12/30/2021	04/28/2032
617446-8Y-8	MORGAN STANLEY SENIOR UNSECURED			1	1.F FE	59,094	98.5170	60,095	61,000	59,094					2.802	2.960	JJ	741		12/30/2021	01/25/2052
617446-HD-4	MORGAN STANLEY SENIOR UNSECURED			1	1.G FE	1,669,102	142.8740	1,667,340	1,167,000	1,669,102					7.250	2.473	AO	21,152		12/30/2021	04/01/2032
61744Y-AK-4	MORGAN STANLEY SENIOR UNSECURED			1	1.G FE	3,829,475	107.8810	3,838,406	3,558,000	3,829,475					3.591	2.330	JJ	56,431		12/30/2021	07/22/2028
61744Y-AP-3	MORGAN STANLEY SENIOR UNSECURED			1	1.G FE	9,473,031	108.8990	9,490,548	8,715,000	9,473,031					3.772	2.425	JJ	143,363		12/30/2021	01/24/2029
61744Y-AR-9	MORGAN STANLEY SENIOR UNSECURED			1	1.F FE	1,181,035	120.2480	1,188,050	988,000	1,181,035					4.457	3.001	AO	8,440		12/30/2021	04/22/2039
61746B-CY-0	MORGAN STANLEY SENIOR UNSECURED			1	1.G FE	5,541,485	119.2190	5,541,299	4,648,000	5,541,485					6.250	1.876	FA	114,586		12/30/2021	08/09/2026
61746B-DZ-6	MORGAN STANLEY SENIOR UNSECURED			1	1.G FE	15,916,550	108.1870	15,933,781	14,728,000	15,916,550					3.875	1.811	JJ	244,137		12/30/2021	01/27/2026
61746B-EG-7	MORGAN STANLEY SENIOR UNSECURED			1	1.G FE	2,588,938	126.0360	2,616,507	2,076,000	2,588,938					4.375	2.970	JJ	40,114		12/30/2021	01/22/2047
61747Y-DY-8	MORGAN STANLEY SENIOR UNSECURED			1	1.G FE	699,793	123.3540	706,818	573,000	699,793					4.300	2.968	JJ	10,540		12/30/2021	01/27/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
617482-V9-2	MORGAN STANLEY SENIOR UNSECURED				1.G FE	2,377,778	151.8940	2,402,963	1,582,000	2,377,778					6.375	3.061	JJ	43,983		12/30/2021	07/24/2042
61761J-3R-8	MORGAN STANLEY SENIOR UNSECURED			1	1.G FE	993,227	105.9920	995,265	939,000	993,227					3.125	1.804	JJ	12,553		12/30/2021	07/27/2026
620076-AH-2	MOTOROLA SOLUTIONS INC SENIOR UNSECURED				2.C FE	3,747,554	118.5630	3,750,148	3,163,000	3,747,554					7.500	1.828	MN	30,312		12/30/2021	05/15/2025
623115-AC-6	MT SINAI HOSPITAL SENIOR SECURED			1	1.G FE	839,767	109.1940	845,162	774,000	839,767					3.831	2.954	JJ	14,826		12/30/2021	07/01/2035
623115-AD-4	MT SINAI HOSPITAL SENIOR SECURED			1	1.G FE	438,079	115.8410	457,572	395,000	438,079					3.981	3.256	JJ	7,862		12/30/2021	07/01/2048
628530-AV-9	MYLAN INC SENIOR UNSECURED			1	2.C FE	7,339,696	102.0850	7,339,911	7,190,000	7,339,696					3.125	1.109	JJ	103,606		12/30/2021	01/15/2023
628530-BC-0	MYLAN INC SENIOR UNSECURED			1	2.C FE	292,750	123.6120	297,905	241,000	292,750					5.400	3.929	MN	1,157		12/30/2021	11/29/2043
628530-BD-8	MYLAN INC SENIOR UNSECURED			1	2.C FE	7,688,809	104.8010	7,689,249	7,337,000	7,688,809					4.200	1.644	MN	27,391		12/30/2021	11/29/2023
628530-BK-2	MYLAN INC SENIOR UNSECURED			1	2.C FE	786,945	112.0150	788,586	704,000	786,945					4.550	2.513	AO	6,762		12/30/2021	04/15/2028
62854A-AN-4	UTAH ACQUISITION SUB SENIOR UNSECURED			1	2.C FE	4,638,158	107.8740	4,640,739	4,302,000	4,638,158					3.950	2.104	JD	7,552		12/30/2021	06/15/2026
62854A-AP-9	UTAH ACQUISITION SUB SENIOR UNSECURED			1	2.C FE	3,770,009	122.8790	3,805,563	3,097,000	3,770,009					5.250	3.868	JD	7,226		12/30/2021	06/15/2046
62944T-AF-2	NVR INC SENIOR UNSECURED			1	2.A FE	380,601	104.0090	381,713	367,000	380,601					3.000	2.506	MN	1,407		12/30/2021	05/15/2030
62952E-AE-7	NYU HOSPITALS CENTER SENIOR SECURED			1	1.G FE	797,571	116.5820	799,753	686,000	797,571					4.368	3.338	JJ	14,982		12/30/2021	07/01/2047
631103-AG-3	NASDAQ INC SENIOR UNSECURED			1	2.B FE	1,490,581	109.0870	1,493,401	1,369,000	1,490,581					3.850	1.787	JD	146		12/30/2021	06/30/2026
63111X-AB-7	NASDAQ INC SENIOR UNSECURED			1	2.B FE	261,196	102.0570	264,328	259,000	261,196					3.250	3.204	AO	1,473		12/30/2021	04/28/2050
636180-BM-2	NATIONAL FUEL GAS CO SENIOR UNSECURED			1	2.C FE	1,570,785	109.6140	1,575,153	1,437,000	1,570,785					5.200	2.440	JJ	34,456		12/30/2021	07/15/2025
63633D-AF-1	NATIONAL HEALTH INVESTOR SENIOR UNSECURED			1	2.C FE	2,684,802	96.5190	2,693,845	2,791,000	2,684,831		29			3.000	3.492	FA	34,888		12/30/2021	02/01/2031
637417-AJ-5	NATIONAL RETAIL PROP INC SENIOR UNSECURED			1	2.A FE	2,079,221	106.4930	2,081,938	1,955,000	2,079,221					3.600	2.239	JD	3,128		12/30/2021	12/15/2026
637417-AK-2	NATIONAL RETAIL PROP INC SENIOR UNSECURED			1	2.A FE	1,347,240	107.0040	1,349,320	1,261,000	1,347,240					3.500	2.234	AO	9,317		12/30/2021	10/15/2027
637417-AM-8	NATIONAL RETAIL PROP INC SENIOR UNSECURED			1	2.A FE	75,826	125.6170	76,626	61,000	75,826					4.800	3.409	AO	618		12/30/2021	10/15/2048
637417-AN-6	NATIONAL RETAIL PROP INC SENIOR UNSECURED			1	2.A FE	3,540,215	101.4570	3,550,995	3,500,000	3,540,215					2.500	2.346	AO	18,472		12/30/2021	04/15/2030
637417-AQ-9	NATIONAL RETAIL PROP INC SENIOR UNSECURED			1	2.A FE	84,610	103.1560	85,619	83,000	84,610					3.500	3.395	AO	613		12/30/2021	04/15/2051
637432-NN-1	NATIONAL RURAL UTIL COOP SENIOR SECURED			1	1.E FE	861,944	106.2570	865,995	815,000	861,944					3.050	1.906	AO	4,557		12/30/2021	04/25/2027
637432-NP-6	NATIONAL RURAL UTIL COOP SENIOR SECURED			1	1.E FE	3,108,819	107.9240	3,134,113	2,904,000	3,108,819					3.400	2.160	FA	39,494		12/30/2021	02/07/2028
637432-NT-8	NATIONAL RURAL UTIL COOP SENIOR SECURED			1	1.E FE	323,556	125.3390	327,135	261,000	323,556					4.300	3.004	MS	3,305		12/30/2021	03/15/2049
637432-NV-3	NATIONAL RURAL UTIL COOP SENIOR SECURED			1	1.E FE	3,223,659	100.9350	3,232,948	3,203,000	3,223,659					2.400	2.313	MS	22,635		12/30/2021	03/15/2030
638612-AL-5	NATIONWIDE FINANCIAL SER SENIOR UNSECURED			1	2.A FE	229,852	127.5220	233,365	183,000	229,852					5.300	3.641	MN	1,158		12/30/2021	11/18/2044
638612-AM-3	NATIONWIDE FINANCIAL SER SENIOR UNSECURED			1	1.F FE	183,000	117.1460	185,091	158,000	183,000					3.900	3.054	MN	531		12/30/2021	11/30/2049
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC SENIOR UNSECURED			1	1.G FE	711,120	121.5250	720,643	593,000	711,120					4.450	3.148	JJ	12,168		12/30/2021	01/15/2043
64110D-AK-0	NETAPP INC SENIOR UNSECURED			1	2.B FE	1,730,626	100.1770	1,736,067	1,733,000	1,730,626					2.700	2.718	JD	1,170		12/30/2021	06/22/2030
64128X-AE-0	NEUBERGER BERMAN GRP/FIN SENIOR UNSECURED			1	2.B FE	66,990	118.6410	67,625	57,000	66,990					4.875	3.741	AO	587		12/30/2021	04/15/2045
64128X-AG-5	NEUBERGER BERMAN GRP/FIN SENIOR UNSECURED			1	2.B FE	856,295	111.1490	858,070	772,000	856,295					4.500	2.265	MS	10,229		12/30/2021	03/15/2027
641423-BZ-0	NEVADA POWER CO SENIOR SECURED			1	1.F FE	832,553	129.0750	838,988	650,000	832,553					5.375	3.343	MS	10,287		12/30/2021	09/15/2040
649322-AA-2	NY & PRESBYTERIAN HOSPIT SENIOR UNSECURED			1	1.C FE	1,414,463	122.6580	1,436,325	1,171,000	1,414,463					4.024	2.812	FA	19,634		12/30/2021	08/01/2045
649322-AD-6	NY & PRESBYTERIAN HOSPIT SENIOR UNSECURED			1	1.C FE	1,215,998	129.6130	1,219,658	941,000	1,215,998					4.063	2.748	FA	15,930		12/30/2021	08/01/2056
649322-AF-1	NY & PRESBYTERIAN HOSPIT SENIOR UNSECURED			1	1.C FE	1,120,654	122.0000	1,141,920	936,000	1,120,654					3.954	3.279	FA	15,421		12/30/2021	08/01/2119
649322-AH-7	NY & PRESBYTERIAN HOSPIT SENIOR UNSECURED			1	1.C FE	44,492	93.8090	45,028	48,000	44,492					2.256	2.761	FA	451		12/30/2021	08/01/2040
649757-AA-9	NY PUBLIC LIBRARY SENIOR UNSECURED			1	1.D FE	588,992	125.5360	595,041	474,000	588,992					4.305	2.878	JJ	10,203		12/30/2021	07/01/2045
649840-CR-4	NY STATE ELECTRIC & GAS SENIOR UNSECURED			1	1.G FE	91,700	104.4760	92,984	89,000	91,700					3.300	3.135	MS	865		12/30/2021	09/15/2049
649840-CS-2	NY STATE ELECTRIC & GAS SENIOR UNSECURED			1	1.G FE	2,591,698	97.0380	2,641,374	2,722,000	2,591,735		37			1.950	2.564	AO	13,270		12/30/2021	10/01/2030
651229-AW-6	NEWELL BRANDS INC SENIOR UNSECURED			1	3.A FE	9,665,201	109.0250	9,656,344	8,857,000	9,665,201					4.700	2.428	AO	104,070		12/30/2021	04/01/2026
651639-AM-8	NEWMONT CORP SENIOR UNSECURED			1	2.A FE	426,454	139.7740	430,504	308,000	426,454					6.250	3.356	AO	4,813		12/30/2021	10/01/2039
651639-AP-1	NEWMONT CORP SENIOR UNSECURED			1	2.A FE	181,389	125.5810	183,348	146,000	181,389					4.875	3.232	MS	2,096		12/30/2021	03/15/2042
651639-AT-3	NEWMONT CORP SENIOR UNSECURED			1	2.A FE	12,672,247	102.3990	12,671,876	12,375,000	12,672,247					3.700	1.682	MS	134,819		12/30/2021	03/15/2023
651639-AV-8	NEWMONT CORP SENIOR UNSECURED			1	2.A FE	299,220	133.3030	302,598	227,000	299,220					5.450	3.410	JD	756		12/30/2021	06/09/2044
651639-AW-6	NEWMONT CORP SENIOR UNSECURED			1	2.A FE	87,812	130.0920	88,463	68,000	87,812					5.875	3.166	AO	999		12/30/2021	04/01/2035
65339K-BJ-8	NEXTERA ENERGY CAPITAL SENIOR UNSECURED			1	2.A FE	123,605	107.3410	123,442	115,000	123,605					3.500	2.371	AO	1,006		12/30/2021	04/01/2029
65339K-BM-1	NEXTERA ENERGY CAPITAL SENIOR UNSECURED			1	2.A FE	850,927	102.8230	854,459	831,000	850,927					2.750	2.412	MN	3,809		12/30/2021	11/01/2029
65364U-AH-9	NIAGARA MOHAWK POWER SENIOR UNSECURED			1	2.A FE	163,737	112.5600	162,086	144,000	163,737					4.278	2.978	AO	1,540		12/30/2021	10/01/2034
654106-AE-3	NIKE INC SENIOR UNSECURED			1	1.E FE	360,364	120.3810	367,162	305,000	360,364					3.875	2.823	MN	1,970		12/30/2021	11/01/2045
655844-AQ-1	NORFOLK SOUTHERN CORP SENIOR UNSECURED			1	2.A FE	10,207,498	135.3690	10,179,749	7,520,000	10,207,498					7.250	2.787	FA	205,964		12/30/2021	02/15/2031
655844-AX-6	NORFOLK SOUTHERN CORP SENIOR UNSECURED			1	2.A FE	7,133,979	121.3850	7,121,658	5,867,000	7,133,979					5.640	2.426	MN	40,443		12/30/2021	05/17/2029
655844-BH-0	NORFOLK SOUTHERN CORP SENIOR UNSECURED			1	2.A FE	231,120	126.3400	234,992	186,000	231,120					4.837	3.174	AO	2,249		12/30/2021	10/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
655844-BN-7	NORFOLK SOUTHERN CORP SENIOR UNSECURED			1	2.A FE	79,135	119.9360	80,357	67,000	79,135					4.800	3.588	FA	1,215		12/30/2021	08/15/2043
655844-BP-2	NORFOLK SOUTHERN CORP SENIOR UNSECURED			1	2.A FE	2,654,761	104.7810	2,657,246	2,536,000	2,654,761					3.850	1.512	JJ	45,021		12/30/2021	01/15/2024
655844-BR-8	NORFOLK SOUTHERN CORP SENIOR UNSECURED			1	2.A FE	64,554	126.9590	66,019	52,000	64,554					4.650	3.202	JJ	1,115		12/30/2021	01/15/2046
655844-BX-5	NORFOLK SOUTHERN CORP SENIOR UNSECURED			1	2.A FE	75,915	116.1330	77,809	67,000	75,915					3.942	3.182	MN	440		12/30/2021	11/01/2047
655844-CB-2	NORFOLK SOUTHERN CORP SENIOR UNSECURED			1	2.A FE	326,350	131.9230	331,127	251,000	326,350					5.100	3.900	FA	5,334		12/30/2021	08/01/2118
655844-CC-0	NORFOLK SOUTHERN CORP SENIOR UNSECURED			1	2.A FE	121,455	119.3650	122,946	103,000	121,455					4.100	3.122	MN	540		12/30/2021	05/15/2049
655844-CJ-5	NORFOLK SOUTHERN CORP SENIOR UNSECURED			1	2.A FE	72,243	113.6760	73,889	65,000	72,243					4.100	3.679	MN	341		12/30/2021	05/15/2121
662352-AA-1	NORTHWELL HEALTHCARE INC SENIOR SECURED			1	1.G FE	388,698	122.7890	396,608	323,000	388,698					4.800	3.426	MN	2,584		12/30/2021	11/01/2042
665772-BQ-1	NORTHERN STATES PWR-MINN SENIOR SECURED				1.F FE	2,671,818	122.6710	2,680,361	2,185,000	2,671,818					6.500	2.571	MS	47,342		12/30/2021	03/01/2028
665772-CA-5	NORTHERN STATES PWR-MINN SENIOR SECURED			1	1.F FE	498,190	126.9860	501,595	395,000	498,190					5.250	2.903	JJ	9,562		12/30/2021	07/15/2035
665772-CB-3	NORTHERN STATES PWR-MINN SENIOR SECURED			1	1.F FE	855,325	142.5870	862,651	605,000	855,325					6.250	2.754	JD	3,151		12/30/2021	06/01/2036
665772-CC-1	NORTHERN STATES PWR-MINN SENIOR SECURED			1	1.F FE	621,896	144.4330	626,839	434,000	621,896					6.200	2.751	JJ	13,454		12/30/2021	07/01/2037
667274-AA-2	NORTHWELL HEALTHCARE INC SENIOR SECURED			1	1.G FE	2,520,231	113.9350	2,546,447	2,235,000	2,520,231					3.979	3.228	MN	14,822		12/30/2021	11/01/2046
667274-AC-8	NORTHWELL HEALTHCARE INC SENIOR SECURED			1	1.G FE	3,077,201	118.4480	3,098,600	2,616,000	3,077,201					4.260	3.246	MN	18,574		12/30/2021	11/01/2047
667274-AD-6	NORTHWELL HEALTHCARE INC SENIOR SECURED			1	1.G FE	979,303	111.2790	990,383	890,000	979,303					3.809	3.258	MN	5,650		12/30/2021	11/01/2049
66988A-AJ-3	NOVANT HEALTH INC SENIOR UNSECURED			1	1.D FE	78,890	107.7120	79,707	74,000	78,890					3.318	3.031	MN	409		12/30/2021	11/01/2061
670346-AH-8	NUCOR CORP SENIOR UNSECURED			1	1.G FE	93,612	145.2890	94,438	65,000	93,612					6.400	2.922	JD	347		12/30/2021	12/01/2037
670346-AM-7	NUCOR CORP SENIOR UNSECURED			1	1.G FE	2,186,060	104.2440	2,185,997	2,097,000	2,186,060					4.000	1.286	FA	34,950		12/30/2021	08/01/2023
67080L-AA-3	NUVEEN LLC SENIOR UNSECURED			1	1.C FE	3,687,658	110.9350	3,696,354	3,332,000	3,687,658					4.000	2.303	MN	22,213		12/30/2021	11/01/2028
675553-AA-9	OCHSNER CLINIC FOUNDATIO SENIOR SECURED			1	1.G FE	663,226	141.1600	669,098	474,000	663,226					5.897	3.406	MN	3,572		12/30/2021	05/15/2045
677347-CE-4	OHIO EDISON SENIOR UNSECURED			1	2.B FE	10,292,827	142.5580	10,328,327	7,245,000	10,292,827					6.875	3.227	JJ	229,677		12/30/2021	07/15/2036
677415-CF-6	OHIO POWER COMPANY SENIOR UNSECURED			1	1.G FE	619,390	134.9120	620,595	460,000	619,390					6.600	2.928	FA	11,469		12/30/2021	02/15/2033
678858-BH-3	OKLAHOMA G&E CO SENIOR UNSECURED			1	1.G FE	1,333,938	135.5900	1,339,629	988,000	1,333,938					6.450	3.570	FA	26,553		12/30/2021	02/01/2038
678858-BP-5	OKLAHOMA G&E CO SENIOR UNSECURED			1	1.G FE	978,009	119.0690	975,175	819,000	978,009					4.550	3.308	MS	10,972		12/30/2021	03/15/2044
680223-AK-0	OLD REPUBLIC INTL CORP SENIOR UNSECURED			1	2.B FE	762,840	108.3320	762,657	704,000	762,840					3.875	1.986	FA	9,472		12/30/2021	08/26/2026
681919-BA-3	OMNICOM GROUP INC SENIOR UNSECURED			1	2.A FE	454,049	106.0130	454,796	429,000	454,049					3.650	1.538	MN	2,610		12/30/2021	11/01/2024
681936-BF-6	OMEGA HLTHCARE INVESTORS SENIOR UNSECURED			1	2.C FE	961,682	109.4290	962,975	880,000	961,682					4.500	2.597	AO	9,900		12/30/2021	04/01/2027
681936-BH-2	OMEGA HLTHCARE INVESTORS SENIOR UNSECURED			1	2.C FE	2,902,126	111.2540	2,904,842	2,611,000	2,902,126					5.250	2.342	JJ	63,208		12/30/2021	01/15/2026
681936-BJ-8	OMEGA HLTHCARE INVESTORS SENIOR UNSECURED			1	2.C FE	2,077,708	104.3550	2,077,708	1,991,000	2,077,708					4.375	1.583	FA	36,294		12/30/2021	08/01/2023
681936-BK-5	OMEGA HLTHCARE INVESTORS SENIOR UNSECURED			1	2.C FE	796,587	110.4090	798,257	723,000	796,587					4.750	2.901	JJ	15,836		12/30/2021	01/15/2028
68217F-AA-0	OMNICOM GROUP INC SENIOR UNSECURED			1	2.A FE	932,188	107.2650	933,205	870,000	932,188					3.600	1.859	AO	6,612		12/30/2021	04/15/2026
68233D-AP-2	ONCOR ELECTRIC DELIVERY 1ST LIEN SECURED			1	1.F FE	1,097,781	144.9740	1,103,252	761,000	1,097,781					7.250	2.611	JJ	25,441		12/30/2021	01/15/2033
68233D-AT-4	ONCOR ELECTRIC DELIVERY 1ST LIEN SECURED			1	1.F FE	1,371,741	138.3360	1,377,827	996,000	1,371,741					7.000	2.776	MN	11,620		12/30/2021	05/01/2032
68233J-BG-8	ONCOR ELECTRIC DELIVERY 1ST LIEN SECURED			1	1.F FE	716,569	120.9560	717,269	593,000	716,569					4.100	2.969	MN	3,107		12/30/2021	11/15/2048
68233J-BR-4	ONCOR ELECTRIC DELIVERY 1ST LIEN SECURED			1	1.F FE	63,336	104.7450	63,894	61,000	63,336					3.100	2.898	MS	557		12/30/2021	09/15/2049
68235P-AF-5	ONE GAS INC SENIOR UNSECURED			1	2.A FE	89,556	123.1100	89,870	73,000	89,556					4.658	3.216	FA	1,417		12/30/2021	02/01/2044
68235P-AG-3	ONE GAS INC SENIOR UNSECURED			1	2.A FE	179,418	123.5490	180,382	146,000	179,418					4.500	3.220	MN	1,095		12/30/2021	11/01/2048
68268N-AC-7	ONEOK PARTNERS LP SENIOR UNSECURED			1	2.B FE	103,464	130.9450	103,447	79,000	103,464					6.650	3.874	AO	1,313		12/30/2021	10/01/2036
68268N-AD-5	ONEOK PARTNERS LP SENIOR UNSECURED			1	2.B FE	291,870	134.2940	295,447	220,000	291,870					6.850	4.032	AO	3,181		12/30/2021	10/15/2037
68268N-AG-8	ONEOK PARTNERS LP SENIOR UNSECURED			1	2.B FE	211,502	126.3060	210,931	167,000	211,502					6.125	4.098	FA	4,262		12/30/2021	02/01/2041
68268N-AL-7	ONEOK PARTNERS LP SENIOR UNSECURED			1	2.B FE	8,930,786	105.3250	8,889,430	8,440,000	8,930,786					5.000	1.537	MS	124,256		12/30/2021	09/15/2023
68268N-AM-5	ONEOK PARTNERS LP SENIOR UNSECURED			1	2.C FE	188,581	129.4400	188,982	146,000	188,581					6.200	4.148	MS	2,665		12/30/2021	09/15/2043
68389X-AE-5	ORACLE CORP SENIOR UNSECURED			1	2.A FE	4,936,096	135.1750	4,969,033	3,676,000	4,936,096					6.500	3.683	AO	50,443		12/30/2021	04/15/2038
68389X-AH-8	ORACLE CORP SENIOR UNSECURED			1	2.A FE	7,345,734	132.8200	7,396,746	5,569,000	7,345,734					6.125	3.645	JJ	163,918		12/30/2021	07/08/2039
68389X-AM-7	ORACLE CORP SENIOR UNSECURED			1	2.A FE	3,687,425	122.4110	3,722,519	3,041,000	3,687,425					5.375	3.771	JJ	75,370		12/30/2021	07/15/2040
68389X-AV-7	ORACLE CORP SENIOR UNSECURED			1	2.A FE	5,320,338	110.9010	5,337,665	4,813,000	5,320,338					4.300	3.267	JJ	99,455		12/30/2021	07/08/2034
68389X-AW-5	ORACLE CORP SENIOR UNSECURED			1	2.A FE	2,584,611	113.2410	2,611,337	2,306,000	2,584,611					4.500	3.704	JJ	49,867		12/30/2021	07/08/2044
68389X-BF-1	ORACLE CORP SENIOR UNSECURED			1	2.A FE	2,782,175	105.8180	2,809,468	2,655,000	2,782,175					4.125	3.813	MN	13,994		12/30/2021	05/15/2045
68389X-BG-9	ORACLE CORP SENIOR UNSECURED			1	2.A FE	5,614,504	109.8650	5,672,330	5,163,000	5,614,504					4.375	3.904	MN	28,863		12/30/2021	05/15/2055
68389X-BH-7	ORACLE CORP SENIOR UNSECURED			1	2.A FE	1,245,698	105.7930	1,250,473	1,182,000	1,245,698					3.850	3.378	JJ	20,984		12/30/2021	07/15/2036
68389X-BJ-3	ORACLE CORP SENIOR UNSECURED			1	2.A FE	6,338,150	104.1240	6,397,379	6,144,000	6,338,150					4.000	3.801	JJ	113,323		12/30/2021	07/15/2046
68389X-BP-9	ORACLE CORP SENIOR UNSECURED			1	2.A FE	907,226	104.6490	915,679	875,000	907,226					3.800	3.495	MN	4,249		12/30/2021	11/15/2037
68389X-BQ-7	ORACLE CORP SENIOR UNSECURED			1	2.A FE	637,904	104.1670	646,877	621,000	637,904					4.000	3.833	MN	3,174		12/30/2021	11/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68389X-BW-4	ORACLE CORP SENIOR UNSECURED			1	2.A FE	698,229	100.6810	704,767	700,000	698,229					3.600	3.619	AO	6,300		12/30/2021	04/01/2040
68389X-BX-2	ORACLE CORP SENIOR UNSECURED			1	2.A FE	4,832,110	98.2660	4,884,803	4,971,000	4,832,118		8			3.600	3.761	AO	44,739		12/30/2021	04/01/2050
68389X-BY-0	ORACLE CORP SENIOR UNSECURED			1	2.A FE	9,080,935	99.1480	9,198,951	9,278,000	9,080,941		6			3.850	3.958	AO	89,301		12/30/2021	04/01/2060
686514-AF-7	ORLANDO HEALTH OBL GRP SENIOR UNSECURED			1	1.F FE	1,097,677	118.5990	1,104,157	931,000	1,097,677					4.089	3.099	AO	9,517		12/30/2021	10/01/2048
68902V-AL-1	OTIS WORLDWIDE CORP SENIOR UNSECURED			1	2.B FE	1,770,702	102.8500	1,788,562	1,739,000	1,770,702					3.112	2.981	FA	20,444		12/30/2021	02/15/2040
693304-AH-0	PECO ENERGY CO SENIOR SECURED			1	1.F FE	883,214	138.9390	878,094	632,000	883,214					5.950	2.672	AO	9,401		12/30/2021	10/01/2036
693304-AS-6	PECO ENERGY CO SENIOR SECURED			1	1.E FE	440,350	119.1160	439,538	369,000	440,350					4.150	2.974	AO	3,828		12/30/2021	10/01/2044
693304-AW-7	PECO ENERGY CO SENIOR SECURED			1	1.E FE	1,139,964	117.1390	1,157,333	988,000	1,139,964					3.900	3.043	MS	12,844		12/30/2021	03/01/2048
693475-AW-5	PNC FINANCIAL SERVICES SENIOR UNSECURED			2	1.G FE	10,613,843	108.9790	10,658,146	9,780,000	10,613,843					3.450	2.182	AO	63,733		12/30/2021	04/23/2029
693506-BE-6	PPG INDUSTRIES INC SENIOR UNSECURED			1	2.A FE	353,769	129.4770	357,357	276,000	353,769					5.500	3.455	MN	1,940		12/30/2021	11/15/2040
69351U-AS-2	PPL ELECTRIC UTILITIES SENIOR SECURED			1	1.F FE	919,157	117.6190	929,190	790,000	919,157					4.125	3.108	JD	1,448		12/30/2021	06/15/2044
69353R-EQ-7	PNC BANK NA SENIOR UNSECURED			2	1.F FE	1,082,361	106.3110	1,083,309	1,019,000	1,082,361					3.250	1.382	JD	2,760		12/30/2021	06/01/2025
693627-AY-7	DUKE ENERGY INDIANA INC SENIOR UNSECURED			1	2.A FE	204,595	133.5110	202,937	152,000	204,595					6.120	3.031	AO	1,964		12/30/2021	10/15/2035
694308-GY-7	PACIFIC GAS & ELECTRIC SENIOR SECURED			1	2.C FE	3,379,288	99.6620	3,378,542	3,390,000	3,379,285		(3)			4.500	4.524	JD	6,780		12/30/2021	12/15/2041
694308-JJ-7	PACIFIC GAS & ELECTRIC SENIOR SECURED			1	2.C FE	305,068	92.9530	303,956	327,000	305,069		1			3.500	3.891	FA	4,769		12/30/2021	08/01/2050
694308-JN-8	PACIFIC GAS & ELECTRIC SENIOR SECURED			1	2.C FE	80,093	109.2560	80,585	73,758	80,093					4.950	4.417	JJ	1,826		12/30/2021	07/01/2050
694308-JW-8	PACIFIC GAS & ELECTRIC SENIOR SECURED			1	2.C FE	751,648	100.4230	757,189	754,000	751,648		1			3.000	3.053	JD	1,005		12/30/2021	06/15/2028
695114-BX-5	PACIFICORP SENIOR SECURED			1	1.E FE	891,521	128.7540	888,403	690,000	891,521					5.900	3.088	FA	15,379		12/30/2021	08/15/2034
695114-CB-2	PACIFICORP SENIOR SECURED			1	1.E FE	531,816	135.6550	535,837	395,000	531,816					6.100	3.125	FA	10,040		12/30/2021	08/01/2036
695114-CL-0	PACIFICORP SENIOR SECURED			1	1.E FE	527,427	137.1690	530,844	387,000	527,427					6.000	3.217	JJ	10,707		12/30/2021	01/15/2039
695156-AR-0	PACKAGING CORP OF AMERIC SENIOR UNSECURED			1	2.B FE	1,306,111	105.6320	1,306,668	1,237,000	1,306,111					3.650	1.535	MS	13,294		12/30/2021	09/15/2024
70109H-AJ-4	PARKER-HANNIFIN CORP SENIOR UNSECURED			1	2.A FE	79,344	138.0210	80,052	58,000	79,344					6.250	3.319	MN	463		12/30/2021	05/15/2038
70213H-AD-0	MASS GENERAL BRIGHAM INC SENIOR UNSECURED			1	1.D FE	2,000,113	115.9860	2,018,156	1,740,000	2,000,113					3.765	2.948	JJ	32,756		12/30/2021	07/01/2048
70462G-AA-6	PEACEHEALTH OBLIGATED GR SENIOR UNSECURED			1	1.F FE	473,669	133.2710	474,445	356,000	473,669					4.787	2.989	MN	2,178		12/30/2021	11/15/2048
708696-BX-6	PENNSYLVANIA ELECTRIC CO SENIOR UNSECURED			1	2.B FE	1,402,566	106.5050	1,405,866	1,320,000	1,402,566					4.150	2.170	AO	11,565		12/30/2021	04/15/2025
709599-AN-4	PENSKE TRUCK LEASING/PTL SENIOR UNSECURED			1	2.B FE	4,334,681	103.3750	4,334,514	4,193,000	4,334,681					4.250	0.998	JJ	81,181		12/30/2021	01/17/2023
709599-AX-2	PENSKE TRUCK LEASING/PTL SENIOR UNSECURED			1	2.B FE	1,615,020	110.2380	1,617,191	1,467,000	1,615,020					4.200	2.157	AO	15,404		12/30/2021	04/01/2027
713291-AH-5	PEPCO HOLDINGS INC SENIOR UNSECURED			1	2.B FE	96,625	136.7930	95,755	70,000	96,625					7.450	3.199	FA	1,970		12/30/2021	08/15/2032
71338Q-AB-2	PEPPERDINE UNIV SENIOR UNSECURED			1	1.D FE	1,032,328	123.7450	1,045,645	845,000	1,032,328					3.948	2.892	JD	2,780		12/30/2021	12/01/2057
71338Q-AC-0	PEPPERDINE UNIV SENIOR UNSECURED			1	1.D FE	61,985	106.5650	62,873	59,000	61,985					3.301	3.074	JD	162		12/30/2021	12/01/2059
713448-BP-2	PEPSICO INC SENIOR UNSECURED			1	1.E FE	1,770,450	141.2450	1,788,162	1,266,000	1,770,450					5.500	2.696	JJ	32,107		12/30/2021	01/15/2040
713448-BS-6	PEPSICO INC SENIOR UNSECURED			1	1.E FE	651,659	131.9690	658,525	499,000	651,659					4.875	2.778	MN	4,054		12/30/2021	11/01/2040
713448-DD-7	PEPSICO INC SENIOR UNSECURED			1	1.E FE	3,039,749	131.7320	3,095,702	2,350,000	3,039,749					4.450	2.780	AO	22,367		12/30/2021	04/14/2046
713448-DP-0	PEPSICO INC SENIOR UNSECURED			1	1.E FE	61,078	113.0380	62,171	55,000	61,078					3.450	2.826	AO	448		12/30/2021	10/06/2046
713448-EG-9	PEPSICO INC SENIOR UNSECURED			1	1.E FE	26,496,639	135.1900	26,555,372	19,643,000	26,496,639					7.000	1.792	MS	458,337		12/30/2021	03/01/2029
713448-EH-7	PEPSICO INC SENIOR UNSECURED			1	1.E FE	271,456	131.6750	272,567	207,000	271,456					5.500	2.709	MN	1,455		12/30/2021	05/15/2035
717081-CY-7	PFIZER INC SENIOR UNSECURED			1	1.F FE	7,433,601	161.7400	7,501,501	4,638,000	7,433,601					7.200	2.772	MS	98,326		12/30/2021	03/15/2039
717081-DK-6	PFIZER INC SENIOR UNSECURED			1	1.F FE	247,584	124.6710	250,589	201,000	247,584					4.400	2.974	MN	1,130		12/30/2021	05/15/2044
717081-DT-7	PFIZER INC SENIOR UNSECURED			1	1.F FE	2,091,450	140.8630	2,112,945	1,500,000	2,091,450					5.600	2.863	MS	24,733		12/30/2021	09/15/2040
717081-EC-3	PFIZER INC SENIOR UNSECURED			1	1.F FE	609,542	119.1510	612,436	514,000	609,542					4.000	2.503	JD	914		12/30/2021	12/15/2036
717081-ED-1	PFIZER INC SENIOR UNSECURED			1	1.F FE	967,624	124.0100	979,679	790,000	967,624					4.125	2.859	JD	1,448		12/30/2021	12/15/2046
717081-ET-6	PFIZER INC SENIOR UNSECURED			1	1.F FE	381,228	110.1410	382,189	347,000	381,228					3.450	1.975	MS	3,525		12/30/2021	03/15/2029
717081-EU-3	PFIZER INC SENIOR UNSECURED			1	1.F FE	734,517	117.9640	745,532	632,000	734,517					3.900	2.714	MS	7,257		12/30/2021	03/15/2039
717081-EV-1	PFIZER INC SENIOR UNSECURED			1	1.F FE	1,193,840	122.2080	1,207,415	988,000	1,193,840					4.000	2.889	MS	11,636		12/30/2021	03/15/2049
717265-AM-4	FREEPORT MCMORAN CORP SENIOR UNSECURED			1	2.C FE	92,071	126.2500	92,163	73,000	92,071					6.125	3.480	MS	1,317		12/30/2021	03/15/2034
718172-AC-3	PHILIP MORRIS INTL INC SENIOR UNSECURED				1.F FE	3,660,276	140.6330	3,693,023	2,626,000	3,660,276					6.375	3.253	MN	20,926		12/30/2021	05/16/2038
718172-AM-1	PHILIP MORRIS INTL INC SENIOR UNSECURED				1.F FE	481,628	113.8270	491,733	432,000	481,628					4.375	3.563	MN	2,415		12/30/2021	11/15/2041
718172-AP-4	PHILIP MORRIS INTL INC SENIOR UNSECURED				1.F FE	641,720	116.2930	644,263	554,000	641,720					4.500	3.410	MS	6,994		12/30/2021	03/20/2042
718172-AU-3	PHILIP MORRIS INTL INC SENIOR UNSECURED				1.F FE	1,226,165	107.8610	1,240,402	1,150,000	1,226,165					3.875	3.425	FA	16,092		12/30/2021	08/21/2042
718172-AV-1	PHILIP MORRIS INTL INC SENIOR UNSECURED				1.F FE	10,522,264	102.2930	10,522,881	10,287,000	10,522,264					2.625	0.681	MS	86,261		12/30/2021	03/06/2023
718172-AW-9	PHILIP MORRIS INTL INC SENIOR UNSECURED				1.F FE	855,333	110.8810	875,960	790,000	855,333					4.125	3.565	MS	10,591		12/30/2021	03/04/2043
718172-BD-0	PHILIP MORRIS INTL INC SENIOR UNSECURED				1.F FE	848,728	122.0500	867,776	711,000	848,728					4.875	3.589	MN	4,429		12/30/2021	11/15/2043
718172-BL-2	PHILIP MORRIS INTL INC SENIOR UNSECURED				1.F FE	2,601,329	114.5110	2,636,043	2,302,000	2,601,329					4.250	3.425	MN	13,860		12/30/2021	11/10/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
718172-BM-0	PHILIP MORRIS INTL INC SENIOR UNSECURED				1.F FE	1,292,265	105.8090	1,292,986	1,222,000	1,292,265					3.250	1.199	MN	5,626		12/30/2021	11/10/2024
718172-BQ-1	PHILIP MORRIS INTL INC SENIOR UNSECURED			1	1.F FE	647,794	106.1180	648,381	611,000	647,794					3.375	1.651	FA	8,019		12/30/2021	08/11/2025
718172-CB-3	PHILIP MORRIS INTL INC SENIOR UNSECURED			1	1.F FE	433,988	106.7920	434,643	407,000	433,988					3.125	1.878	FA	4,734		12/30/2021	08/17/2027
718546-AH-7	PHILLIPS 66 SENIOR UNSECURED			1	2.A FE	549,781	138.1050	556,563	403,000	549,781					5.875	3.383	MN	3,946		12/30/2021	05/01/2042
719510-AB-8	PHYSICIANS REALTY LP SENIOR UNSECURED			1	2.B FE	1,983,838	109.2910	1,988,003	1,819,000	1,983,838					3.950	2.333	JJ	33,131		12/30/2021	01/15/2028
720186-AH-8	PIEDMONT NATURAL GAS CO SENIOR UNSECURED			1	2.A FE	1,832,676	111.6130	1,842,731	1,651,000	1,832,676					4.100	3.049	MS	22,564		12/30/2021	09/18/2034
722844-AA-5	PINE STREET TRUST I SENIOR UNSECURED			1	2.B FE	8,435,923	112.9540	8,467,032	7,496,000	8,435,923					4.572	2.630	FA	129,471		12/30/2021	02/15/2029
72284L-AA-7	PINE STREET TRUST II SENIOR UNSECURED			1	2.B FE	191,362	132.6480	193,666	146,000	191,362					5.568	3.736	FA	3,071		12/30/2021	02/15/2049
723787-AB-3	PIONEER NATURAL RESOURCE SENIOR UNSECURED			1	2.B FE	1,838,870	124.8110	1,830,977	1,467,000	1,838,870					7.200	2.634	JJ	48,704		12/30/2021	01/15/2028
723787-AQ-0	PIONEER NATURAL RESOURCE SENIOR UNSECURED			1	2.B FE	4,927,416	94.7860	4,928,872	5,200,000	4,927,495		79			1.900	2.582	FA	37,324		12/30/2021	08/15/2030
72650R-AM-4	PLAINS ALL AMER PIPELINE SENIOR UNSECURED			1	2.C FE	336,487	122.2430	336,168	275,000	336,487					6.700	4.562	MN	2,354		12/30/2021	05/15/2036
72650R-AR-3	PLAINS ALL AMER PIPELINE SENIOR UNSECURED			1	2.C FE	373,494	128.6600	373,114	290,000	373,494					6.650	4.071	JJ	8,893		12/30/2021	01/15/2037
72650R-BA-9	PLAINS ALL AMER PIPELINE SENIOR UNSECURED			1	2.C FE	137,383	110.1450	137,681	125,000	137,383					5.150	4.409	JD	536		12/30/2021	06/01/2042
72650R-BB-7	PLAINS ALL AMER PIPELINE SENIOR UNSECURED			1	2.C FE	10,564,517	101.3800	10,574,948	10,431,000	10,564,517					2.850	1.652	JJ	124,694		12/30/2021	01/31/2023
72650R-BC-5	PLAINS ALL AMER PIPELINE SENIOR UNSECURED			1	2.C FE	141,945	100.5200	142,738	142,000	141,945					4.300	4.303	JJ	2,561		12/30/2021	01/31/2043
72650R-BD-3	PLAINS ALL AMER PIPELINE SENIOR UNSECURED			1	2.C FE	41,564,355	103.7100	41,603,267	40,115,000	41,564,355					3.850	1.791	AO	326,046		12/30/2021	10/15/2023
72650R-BE-1	PLAINS ALL AMER PIPELINE SENIOR UNSECURED			1	2.C FE	350,062	106.6350	352,962	331,000	350,062					4.700	4.298	JD	691		12/30/2021	06/15/2044
72650R-BF-8	PLAINS ALL AMER PIPELINE SENIOR UNSECURED			1	2.C FE	1,339,119	104.5560	1,339,362	1,281,000	1,339,119					3.600	1.947	MN	7,686		12/30/2021	11/01/2024
72650R-BH-4	PLAINS ALL AMER PIPELINE SENIOR UNSECURED			1	2.C FE	244,808	108.8360	247,058	227,000	244,808					4.900	4.358	FA	4,202		12/30/2021	02/15/2045
72650R-BN-1	PLAINS ALL AMER PIPELINE SENIOR UNSECURED			1	2.C FE	3,974,646	104.5280	3,986,698	3,814,000	3,974,646					3.800	3.240	MS	42,674		12/30/2021	09/15/2030
731020-AA-4	POLAR TANKERS INC SENIOR UNSECURED			1	1.G FE	2,660,665	123.1890	2,676,897	2,173,000	2,660,665					5.951	3.057	MN	18,320		12/30/2021	05/10/2037
740189-AN-5	PRECISION CASTPARTS CORP SENIOR UNSECURED			1	1.C FE	1,804,941	117.0150	1,812,562	1,549,000	1,804,941					4.200	2.725	JD	2,891		12/30/2021	06/15/2035
74251V-AM-4	PRINCIPAL FINANCIAL GRP SENIOR UNSECURED			1	1.G FE	452,632	105.1580	453,231	431,000	452,632					3.100	2.014	MN	1,707		12/30/2021	11/15/2026
74251V-AR-3	PRINCIPAL FINANCIAL GRP SENIOR UNSECURED			1	1.G FE	734,907	110.4600	736,768	667,000	734,907					3.700	2.197	MN	3,153		12/30/2021	05/15/2029
74256L-AU-3	PRINCIPAL LFE GLB FND II SENIOR SECURED				1.E FE	666,909	104.9440	666,394	635,000	666,909					3.000	1.781	AO	3,863		12/30/2021	04/18/2026
74256L-EG-0	PRINCIPAL LFE GLB FND II SENIOR SECURED				1.E FE	5,840,784	94.5140	5,860,813	6,201,000	5,840,889		105			1.500	2.242	FA	32,039		12/30/2021	08/27/2030
7425A0-BC-3	PRINCIPAL LIFE GLOBAL SENIOR SECURED				1.E FE	1,750,388	136.1790	1,756,709	1,290,000	1,750,388					6.125	2.592	AO	16,680		12/30/2021	10/15/2033
742718-DB-2	PROCTER & GAMBLE CO/THE SENIOR UNSECURED			1	1.D FE	2,614,535	137.8500	2,624,664	1,904,000	2,614,535					5.800	2.364	FA	41,719		12/30/2021	08/15/2034
743263-AE-5	PROGRESS ENERGY INC SENIOR UNSECURED			1	2.B FE	23,277,531	139.4720	23,273,693	16,687,000	23,277,531					7.750	2.829	MS	431,081		12/30/2021	03/01/2031
743263-AG-0	PROGRESS ENERGY INC SENIOR UNSECURED			1	2.B FE	191,774	135.4260	190,951	141,000	191,774					7.000	2.787	AO	1,672		12/30/2021	10/30/2031
743315-AJ-2	PROGRESSIVE CORP SENIOR UNSECURED			1	1.F FE	8,168,249	129.5180	8,186,833	6,321,000	8,168,249					6.625	2.197	MS	139,589		12/30/2021	03/01/2029
743315-AL-7	PROGRESSIVE CORP SENIOR UNSECURED			1	1.F FE	1,727,496	137.1290	1,733,311	1,264,000	1,727,496					6.250	2.410	JD	6,583		12/30/2021	12/01/2032
743315-AP-8	PROGRESSIVE CORP SENIOR UNSECURED			1	1.F FE	1,198,316	122.7580	1,212,849	988,000	1,198,316					4.350	3.030	AO	7,879		12/30/2021	04/25/2044
743315-AQ-6	PROGRESSIVE CORP SENIOR UNSECURED			1	1.F FE	67,781	112.1520	68,413	61,000	67,781					3.700	3.027	JJ	972		12/30/2021	01/26/2045
74340X-BH-3	PROLOGIS LP SENIOR UNSECURED			1	1.G FE	974,344	112.1210	976,574	871,000	974,344					3.875	1.977	MS	9,938		12/30/2021	09/15/2028
74340X-BP-5	PROLOGIS LP SENIOR UNSECURED			1	1.G FE	72,519	103.4030	73,416	71,000	72,519					3.000	2.889	AO	450		12/30/2021	04/15/2050
74368C-AY-0	PROTECTIVE LIFE SENIOR SECURED				1.E FE	9,805,331	95.1990	9,838,817	10,335,000	9,805,483		152			1.737	2.391	MS	49,866		12/30/2021	09/21/2030
74368C-BG-8	PROTECTIVE LIFE SENIOR SECURED				1.E FE	4,702,521	97.6950	4,711,830	4,823,000	4,702,570		49			1.900	2.315	JJ	44,546		12/30/2021	07/06/2028
743756-AB-4	PROV ST JOSEPH HLTH OBL SENIOR UNSECURED			1	1.D FE	684,261	104.8700	683,752	652,000	684,261					2.746	1.659	AO	4,476		12/30/2021	10/01/2026
743756-AE-8	PROV ST JOSEPH HLTH OBL SENIOR UNSECURED			1	1.D FE	920,066	117.9300	931,647	790,000	920,066					3.930	3.009	AO	7,762		12/30/2021	10/01/2048
743820-AA-0	PROV ST JOSEPH HLTH OBL SENIOR UNSECURED			1	1.D FE	417,065	103.2540	416,114	403,000	417,065					2.532	2.043	AO	2,551		12/30/2021	10/01/2029
744320-BA-9	PRUDENTIAL FINANCIAL INC SENIOR UNSECURED			1	1.G FE	318,899	117.0690	323,110	276,000	318,899					3.935	3.099	JD	724		12/30/2021	12/07/2049
74432Q-AC-9	PRUDENTIAL FINANCIAL INC SENIOR UNSECURED				1.G FE	2,187,934	129.8530	2,195,814	1,691,000	2,187,934					5.750	2.759	JJ	44,835		12/30/2021	07/15/2033
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC SENIOR UNSECURED				1.G FE	1,168,708	134.5300	1,171,756	871,000	1,168,708					5.700	2.872	JD	2,344		12/30/2021	12/14/2036
74432Q-BD-6	PRUDENTIAL FINANCIAL INC SENIOR UNSECURED				1.G FE	1,990,552	145.1860	2,007,922	1,383,000	1,990,552					6.625	3.106	JD	7,635		12/30/2021	12/01/2037
74432Q-BN-4	PRUDENTIAL FINANCIAL INC SENIOR UNSECURED			1	1.G FE	940,634	149.8050	949,764	634,000	940,634					6.625	3.151	JD	1,167		12/30/2021	06/21/2040
74432Q-BQ-7	PRUDENTIAL FINANCIAL INC SENIOR UNSECURED			1	1.G FE	1,742,279	139.4240	1,759,531	1,262,000	1,742,279					6.200	3.441	MN	9,998		12/30/2021	11/15/2040
74432Q-BS-3	PRUDENTIAL FINANCIAL INC SENIOR UNSECURED			1	1.G FE	582,833	132.0240	588,827	446,000	582,833					5.625	3.441	MN	3,415		12/30/2021	05/12/2041
74432Q-BU-8	PRUDENTIAL FINANCIAL INC SENIOR UNSECURED			1	1.G FE	615,399	130.9060	620,494	474,000	615,399					5.800	3.672	MN	3,437		12/30/2021	11/16/2041
74432Q-BY-0	PRUDENTIAL FINANCIAL INC SENIOR UNSECURED			1	1.G FE	2,341,996	120.6390	2,368,144	1,963,000	2,341,996					5.100	3.784	FA	37,820		12/30/2021	08/15/2043
74432Q-CF-0	PRUDENTIAL FINANCIAL INC SENIOR UNSECURED			1	1.G FE	626,317	113.9990	633,834	556,000	626,317					3.700	3.043	MS	6,172		12/30/2021	03/13/2051
744448-BZ-3	PUBLIC SERVICE COLORADO SENIOR SECURED				1.F FE	377,103	146.1850	381,543	261,000	377,103					6.250	2.739	MS	5,438		12/30/2021	09/01/2037
744448-CA-7	PUBLIC SERVICE COLORADO SENIOR SECURED			1	1.F FE	661,010	151.1920	666,757	441,000	661,010					6.500	2.737	FA	11,944		12/30/2021	08/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744538-AE-9	PUB SVC NEW HAMP SENIOR SECURED			1	1.E FE	5,466,210	100.2720	5,491,897	5,477,000	5,466,212		1			2.200	2.223	JD	5,355		12/30/2021	06/15/2031
74456Q-AU-0	PUBLIC SERVICE ELECTRIC SENIOR SECURED			1	1.E FE	779,837	131.7280	781,147	593,000	779,837					5.375	3.068	MN	5,312		12/30/2021	11/01/2039
74456Q-AV-8	PUBLIC SERVICE ELECTRIC SENIOR SECURED			1	1.E FE	423,168	134.9450	426,426	316,000	423,168					5.500	3.054	MS	5,793		12/30/2021	03/01/2040
74460D-AC-3	PUBLIC STORAGE SENIOR UNSECURED			1	1.F FE	654,577	107.4550	656,550	611,000	654,577					3.094	1.774	MS	5,566		12/30/2021	09/15/2027
74460D-AD-1	PUBLIC STORAGE SENIOR UNSECURED			1	1.F FE	6,681,984	109.0270	6,713,883	6,158,000	6,681,984					3.385	2.126	MN	34,741		12/30/2021	05/01/2029
745310-AH-5	PUGET ENERGY INC SENIOR SECURED			1	2.C FE	3,515,423	105.7140	3,514,991	3,325,000	3,515,423					3.650	1.890	MN	15,507		12/30/2021	05/15/2025
747525-AF-0	QUALCOMM INC SENIOR UNSECURED			1	1.F FE	5,875,322	106.6050	5,884,596	5,520,000	5,875,322					3.450	1.495	MN	21,689		12/30/2021	05/20/2025
747525-AJ-2	QUALCOMM INC SENIOR UNSECURED			1	1.F FE	2,451,500	124.5080	2,461,523	1,977,000	2,451,500					4.650	2.526	MN	10,470		12/30/2021	05/20/2035
747525-AK-9	QUALCOMM INC SENIOR UNSECURED			1	1.F FE	3,878,694	132.9040	3,916,681	2,947,000	3,878,694					4.800	2.924	MN	16,110		12/30/2021	05/20/2045
747525-AU-7	QUALCOMM INC SENIOR UNSECURED			1	1.F FE	614,734	107.9710	615,435	570,000	614,734					3.250	1.719	MN	2,110		12/30/2021	05/20/2027
747525-AV-5	QUALCOMM INC SENIOR UNSECURED			1	1.F FE	2,010,157	125.6400	2,031,599	1,617,000	2,010,157					4.300	2.935	MN	7,919		12/30/2021	05/20/2047
747525-BP-7	QUALCOMM INC SENIOR UNSECURED			1	1.F FE	2,435,239	94.6860	2,444,793	2,582,000	2,435,274		34			1.650	2.267	MN	4,852		12/30/2021	05/20/2032
74762E-AF-9	QUANTA SERVICES INC SENIOR UNSECURED			1	2.C FE	154,248	101.7990	154,734	152,000	154,248					2.900	2.709	AO	1,102		12/30/2021	10/01/2030
74949L-AC-6	RELX CAPITAL INC SENIOR UNSECURED			1	2.A FE	4,561,751	111.0070	4,572,378	4,119,000	4,561,751					4.000	2.370	MS	47,140		12/30/2021	03/18/2029
754730-AF-6	RAYMOND JAMES FINANCIAL SENIOR UNSECURED			1	2.A FE	137,778	127.6740	139,165	109,000	137,778					4.950	3.361	JJ	2,488		12/30/2021	07/15/2046
754730-AH-2	RAYMOND JAMES FINANCIAL SENIOR UNSECURED			1	2.A FE	58,068	110.8610	58,756	53,000	58,068					3.750	3.241	AO	497		12/30/2021	04/01/2051
755111-BU-4	RAYTHEON COMPANY SENIOR UNSECURED			1	1.G FE	495,401	126.5620	499,920	395,000	495,401					4.875	3.083	AO	4,065		12/30/2021	10/15/2040
75513E-CK-5	RAYTHEON TECH CORP SENIOR UNSECURED			1	2.A FE	1,623,144	121.9100	1,644,566	1,349,000	1,623,144					4.350	3.175	AO	12,388		12/30/2021	04/15/2047
756109-AQ-7	REALTY INCOME CORP SENIOR UNSECURED			1	1.G FE	938,613	106.0960	938,950	885,000	938,613					3.875	1.439	JJ	15,813		12/30/2021	07/15/2024
756109-AR-5	REALTY INCOME CORP SENIOR UNSECURED			1	1.G FE	3,844,605	110.4180	3,849,171	3,486,000	3,844,605					4.125	1.870	AO	30,357		12/30/2021	10/15/2026
756109-AT-1	REALTY INCOME CORP SENIOR UNSECURED			1	1.G FE	275,547	129.6660	281,375	217,000	275,547					4.650	3.100	MS	2,971		12/30/2021	03/15/2047
756109-AU-8	REALTY INCOME CORP SENIOR UNSECURED			1	1.G FE	852,631	109.0110	854,646	784,000	852,631					3.650	2.100	JJ	13,195		12/30/2021	01/15/2028
756109-BA-1	REALTY INCOME CORP SENIOR UNSECURED			1	1.G FE	8,543,919	93.8140	8,580,228	9,146,000	8,544,049		130			1.800	2.476	MS	48,474		12/30/2021	03/15/2033
756109-BE-3	REALTY INCOME CORP SENIOR UNSECURED			1	1.G FE	2,369,894	110.8870	2,374,091	2,141,000	2,369,894					4.625	1.732	MN	16,504		12/30/2021	11/01/2025
756109-BF-0	REALTY INCOME CORP SENIOR UNSECURED			1	1.G FE	1,209,940	112.5630	1,211,178	1,076,000	1,209,940					4.875	1.923	JD	4,371		12/30/2021	06/01/2026
756109-BG-8	REALTY INCOME CORP SENIOR UNSECURED			1	1.G FE	866,370	110.9470	867,606	782,000	866,370					3.950	1.917	FA	11,669		12/30/2021	08/15/2027
756109-BL-7	REALTY INCOME CORP SENIOR UNSECURED			1	1.G FE	1,799,917	103.9020	1,806,856	1,739,000	1,799,917					2.850	2.483	JD	2,203		12/30/2021	12/15/2032
75884R-AU-7	REGENCY CENTERS LP SENIOR UNSECURED			1	2.A FE	2,040,414	107.0920	2,042,244	1,907,000	2,040,414					3.900	1.996	MN	12,396		12/30/2021	11/01/2025
75884R-AV-5	REGENCY CENTERS LP SENIOR UNSECURED			1	2.A FE	1,579,856	107.8360	1,581,954	1,467,000	1,579,856					3.600	2.001	FA	22,005		12/30/2021	02/01/2027
75884R-AW-3	REGENCY CENTERS LP SENIOR UNSECURED			1	2.A FE	185,564	117.9100	187,477	159,000	185,564					4.400	3.404	FA	2,915		12/30/2021	02/01/2047
75884R-AY-9	REGENCY CENTERS LP SENIOR UNSECURED			1	2.A FE	180,797	124.3040	182,727	147,000	180,797					4.650	3.355	MS	2,013		12/30/2021	03/15/2049
759351-AM-1	REINSURANCE GRP OF AMER SENIOR UNSECURED			1	2.A FE	1,695,204	108.5190	1,697,237	1,564,000	1,695,204					3.950	2.070	MS	18,190		12/30/2021	09/15/2026
75951A-AJ-7	RELIANCE STAND LIFE II SENIOR SECURED				1.E FE	2,165,787	104.3350	2,165,995	2,076,000	2,165,787					3.850	1.297	MS	22,646		12/30/2021	09/19/2023
760759-AK-6	REPUBLIC SERVICES INC SENIOR UNSECURED			1	2.B FE	200,856	142.7470	202,701	142,000	200,856					6.200	3.179	MS	2,935		12/30/2021	03/01/2040
760759-AM-2	REPUBLIC SERVICES INC SENIOR UNSECURED			1	2.B FE	2,686,806	104.2500	2,686,523	2,577,000	2,686,806					4.750	1.603	MN	15,641		12/30/2021	05/15/2023
760759-AN-0	REPUBLIC SERVICES INC SENIOR UNSECURED			1	2.B FE	197,804	136.8580	199,813	146,000	197,804					5.700	3.223	MN	1,063		12/30/2021	05/15/2041
760759-AQ-3	REPUBLIC SERVICES INC SENIOR UNSECURED			1	2.B FE	1,357,315	104.9280	1,358,818	1,295,000	1,357,315					3.200	1.653	MS	12,202		12/30/2021	03/15/2025
76132F-AB-3	RETAIL OPPORTUNITY IN SENIOR UNSECURED			1	2.C FE	1,848,088	105.0620	1,849,091	1,760,000	1,848,088					4.000	2.242	JD	3,129		12/30/2021	12/15/2024
761713-AW-6	REYNOLDS AMERICAN INC SENIOR UNSECURED			1	2.B FE	417,619	107.9690	422,159	391,000	417,619					4.750	4.254	MN	3,095		12/30/2021	11/01/2042
761713-AY-2	REYNOLDS AMERICAN INC SENIOR UNSECURED			1	2.B FE	1,972,583	106.1680	1,972,601	1,858,000	1,972,583					4.850	1.191	MS	26,533		12/30/2021	09/15/2023
761713-AZ-9	REYNOLDS AMERICAN INC SENIOR UNSECURED			1	2.B FE	240,222	122.7710	241,859	197,000	240,222					6.150	4.548	MS	3,567		12/30/2021	09/15/2043
761713-BA-3	REYNOLDS AMERICAN INC SENIOR UNSECURED			1	2.B FE	178,559	118.4650	178,882	151,000	178,559					5.700	3.954	FA	3,252		12/30/2021	08/15/2035
761713-BB-1	REYNOLDS AMERICAN INC SENIOR UNSECURED			1	2.B FE	743,912	121.8440	750,559	616,000	743,912					5.850	4.424	FA	13,614		12/30/2021	08/15/2045
761713-BG-0	REYNOLDS AMERICAN INC SENIOR UNSECURED			1	2.B FE	4,112,865	107.9730	4,118,090	3,814,000	4,112,865					4.450	2.084	JD	8,958		12/30/2021	06/12/2025
771367-CD-9	ROCHESTER GAS & ELECTRIC SENIOR SECURED			1	1.F FE	223,124	105.6180	222,854	211,000	223,124					3.100	1.977	JD	545		12/30/2021	06/01/2027
78200J-AA-0	RUSH OBLIGATED GROUP SENIOR UNSECURED			1	1.E FE	2,420,331	111.7910	2,429,218	2,173,000	2,420,331					3.922	2.331	MN	10,890		12/30/2021	11/15/2029
78349A-AB-9	RWJ BARNABAS HEALTH SENIOR UNSECURED			1	1.D FE	296,658	117.4090	300,567	256,000	296,658					3.949	3.026	JJ	5,055		12/30/2021	07/01/2046
78409V-AD-6	S&P GLOBAL INC SENIOR UNSECURED			1	1.G FE	802,264	108.2350	800,939	740,000	802,264					4.000	1.494	JD	1,316		12/30/2021	06/15/2025
78409V-AR-5	S&P GLOBAL INC SENIOR UNSECURED			1	1.G FE	1,283,393	86.8910	1,300,758	1,497,000	1,283,402		9			2.300	2.918	FA	13,007		12/30/2021	08/15/2060
784860-AD-3	SVB FINANCIAL GROUP SENIOR UNSECURED			1	2.B FE	2,165,874	105.5840	2,167,640	2,053,000	2,165,874					3.500	1.661	JJ	30,339		12/30/2021	01/29/2025
784860-AE-1	SVB FINANCIAL GROUP SENIOR UNSECURED			1	2.B FE	131,206	105.0530	131,316	125,000	131,206					3.125	2.469	JD	282		12/30/2021	06/05/2030
785592-AM-8	SABINE PASS LIQUEFACTION 1ST LIEN SECURED			1	2.C FE	2,165,514	111.0620	2,171,262	1,955,000	2,165,514					5.625	2.095	MS	36,656		12/30/2021	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION 1ST LIEN SECURED			1	2.C FE	1,426,634	112.3800	1,428,350	1,271,000	1,426,634					5.000	2.479	MS	18,712		12/30/2021	03/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
785592-AU-0	SABINE PASS LIQUEFACTION 1ST LIEN SECURED			1	2.C FE	2,428,525	109.6140	2,433,431	2,220,000	2,428,525					4.200	2.554	MS	27,454		12/30/2021	03/15/2028
785592-AV-8	SABINE PASS LIQUEFACTION 1ST LIEN SECURED			1	2.C FE	3,357,962	114.7850	3,366,644	2,933,000	3,357,962					5.875	2.454	JD	479	86,157	12/30/2021	06/30/2026
785592-AX-4	SABINE PASS LIQUEFACTION SENIOR SECURED			1	2.C FE	16,787,385	112.9070	16,833,305	14,909,000	16,787,385					4.500	2.801	MN	85,727		12/30/2021	05/15/2030
78572X-AG-6	SABRA HEALTH CARE LP SENIOR UNSECURED			1	2.C FE	240,373	104.7960	241,031	230,000	240,373					3.900	3.240	AO	1,894		12/30/2021	10/15/2029
792860-AK-4	TRAVELERS COS INC SENIOR UNSECURED			1	1.F FE	1,450,898	147.4640	1,456,944	988,000	1,450,898					6.750	2.792	JD	2,038		12/30/2021	06/20/2036
79466L-AF-1	SALESFORCE.COM INC SENIOR UNSECURED			1	1.F FE	8,047,840	111.0460	8,065,271	7,263,000	8,047,840					3.700	1.868	AO	59,718		12/30/2021	04/11/2028
79588T-AD-2	SAMMONS FINANCIAL GROUP SENIOR UNSECURED			1	2.A FE	890,776	100.8690	893,699	886,000	890,776					3.350	3.282	AO	6,184		12/30/2021	04/16/2031
797440-BM-5	SAN DIEGO G & E SENIOR SECURED			1	1.F FE	301,215	121.6370	302,876	249,000	301,215					4.500	3.019	FA	4,233		12/30/2021	08/15/2040
797440-BQ-6	SAN DIEGO G & E SENIOR SECURED			1	1.F FE	264,289	116.4790	266,737	229,000	264,289					4.300	3.255	AO	2,462		12/30/2021	04/01/2042
797440-BW-3	SAN DIEGO G & E SENIOR SECURED			1	1.F FE	706,411	119.5520	708,943	593,000	706,411					4.150	3.085	MN	3,145		12/30/2021	05/15/2048
797440-BX-1	SAN DIEGO G & E SENIOR SECURED			1	1.F FE	640,906	118.5740	647,414	546,000	640,906					4.100	3.150	JD	995		12/30/2021	06/15/2049
797440-BZ-6	SAN DIEGO G & E SENIOR SECURED			1	1.F FE	8,653,220	95.7950	8,682,859	9,064,000	8,653,337		118			1.700	2.274	AO	38,522		12/30/2021	10/01/2030
80282K-AE-6	SANTANDER HOLDINGS USA SENIOR UNSECURED			2	2.A FE	1,163,629	108.2980	1,165,286	1,076,000	1,163,629					4.500	2.105	JJ	22,058		12/30/2021	07/17/2025
80282K-AP-1	SANTANDER HOLDINGS USA SENIOR UNSECURED			2	2.A FE	2,291,723	109.7030	2,294,987	2,092,000	2,291,723					4.400	2.540	JJ	42,956		12/30/2021	07/13/2027
806605-AH-4	MERCK & CO INC SENIOR UNSECURED			1	1.E FE	1,048,919	147.6360	1,057,074	716,000	1,048,919					6.550	2.855	MS	13,809		12/30/2021	09/15/2037
808513-AL-9	CHARLES SCHWAB CORP SENIOR UNSECURED			1	1.F FE	277,348	105.1510	277,599	264,000	277,348					3.000	1.376	MS	2,442		12/30/2021	03/10/2025
808513-AU-9	CHARLES SCHWAB CORP SENIOR UNSECURED			1	1.F FE	681,634	107.5750	683,101	635,000	681,634					3.200	1.912	JJ	8,805		12/30/2021	01/25/2028
808626-AE-5	LEIDOS INC SENIOR UNSECURED			1	2.C FE	3,372,144	134.1880	3,372,144	2,513,000	3,372,144					7.125	3.256	JJ	89,526		12/30/2021	07/01/2032
81373P-AA-1	SECURIAN FINANCIAL GROUP SENIOR UNSECURED			1	1.G FE	284,596	124.0370	289,006	233,000	284,596					4.800	3.504	AO	2,361		12/30/2021	04/15/2048
816851-AP-4	SEMPRA ENERGY SENIOR UNSECURED			1	2.B FE	73,996	138.3490	74,708	54,000	73,996					6.000	3.244	AO	684		12/30/2021	10/15/2039
816851-BH-1	SEMPRA ENERGY SENIOR UNSECURED			1	2.B FE	194,152	109.9820	195,768	178,000	194,152					3.800	3.080	FA	2,818		12/30/2021	02/01/2038
816851-BJ-7	SEMPRA ENERGY SENIOR UNSECURED			1	2.B FE	396,182	111.6200	400,716	359,000	396,182					4.000	3.398	FA	5,983		12/30/2021	02/01/2048
81762P-AE-2	SERVICENOW INC SENIOR UNSECURED			1	2.A FE	9,016,069	93.1840	9,047,235	9,709,000	9,016,270		201			1.400	2.313	MS	45,309		12/30/2021	09/01/2030
817826-AF-7	7-ELEVEN INC SENIOR UNSECURED			1	2.B FE	3,147,262	92.5380	3,185,158	3,442,000	3,147,294		33			2.500	3.097	FA	33,703		12/30/2021	02/10/2041
817826-AG-5	7-ELEVEN INC SENIOR UNSECURED			1	2.B FE	430,303	93.1140	435,774	468,000	430,305		2			2.800	3.229	FA	5,132		12/30/2021	02/10/2051
824348-AW-6	SHERWIN-WILLIAMS CO SENIOR UNSECURED			1	2.B FE	3,170,632	108.2550	3,175,119	2,933,000	3,170,632					3.450	1.871	JD	8,432		12/30/2021	06/01/2027
828807-CE-5	SIMON PROPERTY GROUP LP SENIOR UNSECURED			1	1.G FE	1,097,061	147.0600	1,107,362	753,000	1,097,061					6.750	3.358	FA	21,178		12/30/2021	02/01/2040
828807-CL-9	SIMON PROPERTY GROUP LP SENIOR UNSECURED			1	1.G FE	838,114	123.5000	847,210	686,000	838,114					4.750	3.245	MS	9,594		12/30/2021	03/15/2042
828807-CR-6	SIMON PROPERTY GROUP LP SENIOR UNSECURED			1	1.G FE	2,165,933	104.7120	2,166,491	2,069,000	2,165,933					3.750	1.461	FA	32,328		12/30/2021	02/01/2024
828807-CV-7	SIMON PROPERTY GROUP LP SENIOR UNSECURED			1	1.G FE	2,628,938	106.6170	2,631,308	2,468,000	2,628,938					3.500	1.660	MS	28,793		12/30/2021	09/01/2025
828807-CW-5	SIMON PROPERTY GROUP LP SENIOR UNSECURED			1	1.G FE	7,680,913	105.8650	7,688,975	7,263,000	7,680,913					3.300	1.817	JJ	110,519		12/30/2021	01/15/2026
828807-CY-1	SIMON PROPERTY GROUP LP SENIOR UNSECURED			1	1.G FE	3,882,410	107.0530	3,887,094	3,631,000	3,882,410					3.250	1.773	MN	10,162		12/30/2021	11/30/2026
828807-DE-4	SIMON PROPERTY GROUP LP SENIOR UNSECURED			1	1.G FE	1,559,913	107.6010	1,562,367	1,452,000	1,559,913					3.375	2.036	JD	4,084		12/30/2021	12/01/2027
828807-DH-7	SIMON PROPERTY GROUP LP SENIOR UNSECURED			1	1.G FE	170,621	102.7630	172,642	168,000	170,621					3.250	3.165	MS	1,638		12/30/2021	09/13/2049
830867-AB-3	DELTA AIR LINES/SKYMILES SENIOR SECURED			1	2.B FE	2,624,501	109.2670	2,621,693	2,399,346	2,624,501					4.750	2.878	JAJO	22,477		12/30/2021	10/20/2028
832696-AK-4	JM SMUCKER CO SENIOR UNSECURED			1	2.B FE	325,544	106.6040	326,208	306,000	325,544					3.500	1.455	MS	3,154		12/30/2021	03/15/2025
83416W-AB-9	SOLAR STAR FUNDING LLC 1ST LIEN SECURED			1	2.B FE	8,655,515	105.8540	8,658,051	8,179,238	8,655,515					5.950	3.079	JD	897		12/30/2021	06/30/2035
835495-AJ-1	SONOCO PRODUCTS CO SENIOR UNSECURED			1	2.B FE	106,708	134.7290	107,783	80,000	106,708					5.750	3.346	MN	767		12/30/2021	11/01/2040
837004-BZ-2	DOMINION ENERGY SOUTH SENIOR SECURED			1	1.F FE	1,201,968	129.9130	1,206,892	929,000	1,201,968					5.250	2.600	MS	16,258		12/30/2021	03/01/2035
837004-CA-6	DOMINION ENERGY SOUTH SENIOR SECURED			1	1.F FE	666,387	141.2430	669,492	474,000	666,387					6.250	2.821	JJ	14,813		12/30/2021	07/01/2036
837004-CD-0	DOMINION ENERGY SOUTH SENIOR SECURED			1	1.F FE	1,485,578	132.4110	1,492,272	1,127,000	1,485,578					5.500	3.164	JD	2,755		12/30/2021	12/15/2039
842329-AA-2	SOUTHERN BAPTIST HOSPITA SENIOR SECURED			1	1.C FE	654,980	127.8730	657,267	514,000	654,980					4.857	3.191	JJ	11,512		12/30/2021	07/15/2045
842400-ES-8	SOUTHERN CAL EDISON SENIOR SECURED			1	2.A FE	1,363,976	129.7370	1,375,212	1,060,000	1,363,976					6.000	3.124	JJ	29,327		12/30/2021	01/15/2034
842400-EV-1	SOUTHERN CAL EDISON SENIOR SECURED			1	2.A FE	2,051,748	128.4540	2,082,239	1,621,000	2,051,748					5.750	3.264	AO	23,302		12/30/2021	04/01/2035
842400-FC-2	SOUTHERN CAL EDISON SENIOR SECURED			1	1.G FE	1,028,270	125.9450	1,037,787	824,000	1,028,270					5.625	3.396	FA	19,313		12/30/2021	02/01/2036
842400-FF-5	SOUTHERN CAL EDISON SENIOR SECURED			1	1.G FE	695,924	124.6140	706,561	567,000	695,924					5.550	3.581	JJ	14,510		12/30/2021	01/15/2037
842400-FH-1	SOUTHERN CAL EDISON SENIOR SECURED			1	2.A FE	457,901	129.5350	461,145	356,000	457,901					5.950	3.592	FA	8,826		12/30/2021	02/01/2038
842400-FT-5	SOUTHERN CAL EDISON SENIOR SECURED			1	2.A FE	256,236	103.5140	256,715	248,000	256,236					3.900	3.663	JD	806		12/30/2021	12/01/2041
842400-FV-0	SOUTHERN CAL EDISON SENIOR SECURED			1	2.A FE	699,618	108.4150	707,950	653,000	699,618					4.050	3.552	MS	7,787		12/30/2021	03/15/2042
842400-FZ-1	SOUTHERN CAL EDISON SENIOR SECURED			1	2.A FE	717,489	117.1170	724,954	619,000	717,489					4.650	3.590	AO	7,196		12/30/2021	10/01/2043
842400-GG-2	SOUTHERN CAL EDISON SENIOR SECURED			1	2.A FE	3,545,216	110.6270	3,571,040	3,228,000	3,545,216					4.000	3.416	AO	32,280		12/30/2021	04/01/2047
842400-GK-3	SOUTHERN CAL EDISON SENIOR SECURED			1	2.A FE	1,756,971	112.5590	1,767,176	1,570,000	1,756,971					4.125	3.432	MS	21,588		12/30/2021	03/01/2048
842434-CR-1	SOUTHERN CALIF GAS CO SENIOR SECURED			1	1.D FE	707,419	119.7560	710,153	593,000	707,419					4.125	3.055	JD	2,038		12/30/2021	06/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
842434-CS-9	SOUTHERN CALIF GAS CO SENIOR SECURED			1	1.D FE	1,136,400	124.4950	1,150,334	924,000	1,136,400					4.300	3.046	JJ	18,321		12/30/2021	01/15/2049
842434-CT-7	SOUTHERN CALIF GAS CO SENIOR SECURED			1	1.D FE	687,587	118.7230	699,278	589,000	687,587					3.950	3.058	FA	8,789		12/30/2021	02/15/2050
842434-CU-4	SOUTHERN CALIF GAS CO SENIOR SECURED			1	1.D FE	369,198	102.6380	370,523	361,000	369,198					2.550	2.241	FA	3,836		12/30/2021	02/01/2030
842587-CX-3	SOUTHERN CO SENIOR UNSECURED			1	2.B FE	60,807	117.5200	61,110	52,000	60,807					4.400	3.378	JJ	1,144		12/30/2021	07/01/2046
842587-DE-4	SOUTHERN CO SENIOR UNSECURED			1	2.B FE	1,875,487	108.8600	1,886,544	1,733,000	1,875,487					3.700	2.596	AO	10,865		12/30/2021	04/30/2030
84265V-AG-0	SOUTHERN COPPER CORP SENIOR UNSECURED			1	2.A FE	317,648	125.8750	317,205	252,000	317,648					5.250	3.482	MN	1,948		12/30/2021	11/08/2042
84265V-AH-8	SOUTHERN COPPER CORP SENIOR UNSECURED			1	2.A FE	2,194,657	106.7500	2,191,578	2,053,000	2,194,657					3.875	1.723	AO	15,027		12/30/2021	04/23/2025
845437-BN-1	SOUTHWESTERN ELEC POWER SENIOR UNSECURED			1	2.A FE	126,463	108.0510	127,500	118,000	126,463					3.900	3.449	AO	1,151		12/30/2021	04/01/2045
845743-BL-6	SOUTHWESTERN PUBLIC SERV SENIOR UNSECURED			1	2.B FE	95,832	131.9650	96,334	73,000	95,832					6.000	3.304	AO	1,095		12/30/2021	10/01/2036
84610W-AB-1	SOVRAN ACQUISITION LP SENIOR UNSECURED			1	2.B FE	1,500,918	107.0280	1,502,673	1,404,000	1,500,918					3.500	1.893	JJ	24,570		12/30/2021	07/01/2026
84756N-AD-1	SPECTRA ENERGY PARTNERS SENIOR UNSECURED			1	2.A FE	6,512,703	106.5440	6,511,969	6,112,000	6,512,703					4.750	1.711	MS	85,483		12/30/2021	03/15/2024
84756N-AE-9	SPECTRA ENERGY PARTNERS SENIOR UNSECURED			1	2.A FE	292,178	138.8540	294,370	212,000	292,178					5.950	3.460	MS	3,364		12/30/2021	09/25/2043
84756N-AF-6	SPECTRA ENERGY PARTNERS SENIOR UNSECURED			1	2.A FE	4,128,881	105.1610	4,113,898	3,912,000	4,128,881					3.500	1.716	MS	40,315		12/30/2021	03/15/2025
84756N-AG-4	SPECTRA ENERGY PARTNERS SENIOR UNSECURED			1	2.A FE	89,992	115.9550	91,604	79,000	89,992					4.500	3.609	MS	1,047		12/30/2021	03/15/2045
84765E-AA-6	SPECTRUM HEALTH SYSTEM SENIOR UNSECURED			1	1.D FE	85,477	110.8780	86,485	78,000	85,477					3.487	2.975	JJ	1,254		12/30/2021	07/15/2049
84861T-AC-2	SPIRIT REALTY LP SENIOR UNSECURED			1	2.B FE	612,360	110.0670	613,073	557,000	612,360					4.450	2.215	MS	7,298		12/30/2021	09/15/2026
84861T-AD-0	SPIRIT REALTY LP SENIOR UNSECURED			1	2.B FE	3,277,695	109.9450	3,284,057	2,987,000	3,277,695					4.000	2.572	JJ	55,094		12/30/2021	07/15/2029
84861T-AF-5	SPIRIT REALTY LP SENIOR UNSECURED			1	2.B FE	754,713	105.2670	756,870	719,000	754,713					3.400	2.708	JJ	11,272		12/30/2021	01/15/2030
85434V-AA-6	STANFORD HEALTH CARE SENIOR UNSECURED			1	1.D FE	566,791	119.2880	573,775	481,000	566,791					3.795	2.841	MN	2,332		12/30/2021	11/15/2048
854502-AA-9	STANLEY BLACK & DECKER I SENIOR UNSECURED			1	1.G FE	614,958	131.0740	621,291	474,000	614,958					5.200	3.091	MS	8,216		12/30/2021	09/01/2040
855244-AS-8	STARBUCKS CORP SENIOR UNSECURED			1	2.B FE	126,435	124.0800	127,802	103,000	126,435					4.500	3.227	MN	592		12/30/2021	11/15/2048
855244-AZ-2	STARBUCKS CORP SENIOR UNSECURED			1	2.A FE	282,233	102.0930	282,798	277,000	282,233					2.550	2.313	MN	903		12/30/2021	11/15/2030
855244-BA-6	STARBUCKS CORP SENIOR UNSECURED			1	2.B FE	751,438	108.0860	762,006	705,000	751,438					3.500	3.151	MN	3,153		12/30/2021	11/15/2050
857477-AT-0	STATE STREET CORP SENIOR UNSECURED				1.F FE	5,865,057	107.7770	5,870,613	5,447,000	5,865,057					3.550	1.377	FA	71,439		12/30/2021	08/18/2025
857477-BG-7	STATE STREET CORP SENIOR UNSECURED				1.E FE	289,143	103.2110	290,023	281,000	289,143					2.400	2.009	JJ	2,941		12/30/2021	01/24/2030
862121-AA-8	STORE CAPITAL CORP SENIOR UNSECURED			1	2.B FE	1,002,991	110.5740	1,005,118	909,000	1,002,991					4.500	2.680	MS	12,044		12/30/2021	03/15/2028
862121-AC-4	STORE CAPITAL CORP SENIOR UNSECURED			1	2.B FE	2,743,800	99.2750	2,752,896	2,773,000	2,743,808		7			2.750	2.885	MN	9,109		12/30/2021	11/18/2030
863667-AG-6	STRYKER CORP SENIOR UNSECURED			1	2.A FE	193,683	121.7340	195,992	161,000	193,683					4.375	3.109	MN	900		12/30/2021	05/15/2044
863667-AJ-0	STRYKER CORP SENIOR UNSECURED			1	2.A FE	927,113	128.4640	936,503	729,000	927,113					4.625	3.032	MS	9,928		12/30/2021	03/15/2046
863667-AY-7	STRYKER CORP SENIOR UNSECURED			1	2.A FE	3,376,647	97.8630	3,391,932	3,466,000	3,376,672		26			1.950	2.287	JD	3,004		12/30/2021	06/15/2030
866677-AE-7	SUN COMMUNITIES SENIOR UNSECURED			1	2.C FE	2,752,817	99.3000	2,762,526	2,782,000	2,752,826		9			2.700	2.826	JJ	38,183		12/30/2021	07/15/2031
86765B-AH-2	ENERGY TRANSFER LP SENIOR UNSECURED			1	2.C FE	388,787	127.5590	394,157	309,000	388,787					6.850	4.715	FA	7,996		12/30/2021	02/15/2040
86765B-AM-1	ENERGY TRANSFER LP SENIOR UNSECURED			1	2.C FE	105,130	107.1600	105,017	98,000	105,130					4.950	4.415	JJ	2,237		12/30/2021	01/15/2043
86765B-AT-6	ENERGY TRANSFER LP SENIOR UNSECURED			1	2.C FE	1,621,661	107.4940	1,618,860	1,506,000	1,621,661					3.900	2.117	JJ	27,083		12/30/2021	07/15/2026
86944B-AE-3	SUTTER HEALTH SENIOR UNSECURED			1	1.F FE	321,937	117.9280	325,481	276,000	321,937					4.091	3.161	FA	4,266		12/30/2021	08/15/2048
86944B-AG-8	SUTTER HEALTH SENIOR UNSECURED			1	1.F FE	437,398	99.9620	438,833	439,000	437,398		1			2.294	2.341	FA	3,804		12/30/2021	08/15/2030
87165B-AD-5	SYNCHRONY FINANCIAL SENIOR UNSECURED			1	2.C FE	3,313,267	105.9320	3,314,612	3,129,000	3,313,267					4.250	1.937	FA	50,238		12/30/2021	08/15/2024
87165B-AG-8	SYNCHRONY FINANCIAL SENIOR UNSECURED			1	2.C FE	2,006,603	108.0890	2,008,294	1,858,000	2,006,603					4.500	2.156	JJ	36,696		12/30/2021	07/23/2025
87165B-AL-7	SYNCHRONY FINANCIAL SENIOR UNSECURED			1	2.C FE	3,418,018	106.2540	3,412,878	3,212,000	3,418,018					3.700	2.223	FA	48,528		12/30/2021	08/04/2026
87165B-AM-5	SYNCHRONY FINANCIAL SENIOR UNSECURED			1	2.C FE	656,590	107.4540	657,618	612,000	656,590					3.950	2.613	JD	2,015		12/30/2021	12/01/2027
87165B-AP-8	SYNCHRONY FINANCIAL SENIOR UNSECURED			1	2.C FE	925,960	115.0150	928,171	807,000	925,960					5.150	2.874	MS	11,775		12/30/2021	03/19/2029
871829-AY-3	SYSCO CORPORATION SENIOR UNSECURED			1	2.B FE	142,464	122.9460	143,847	117,000	142,464					4.850	3.494	AO	1,419		12/30/2021	10/01/2045
871829-BD-8	SYSCO CORPORATION SENIOR UNSECURED			1	2.B FE	146,267	116.7150	147,061	126,000	146,267					4.500	3.509	AO	1,418		12/30/2021	04/01/2046
87246Y-AC-0	TIAA ASSET MGMT FIN LLC SENIOR UNSECURED			1	1.F FE	4,332,929	107.5520	4,340,799	4,036,000	4,332,929					4.125	1.467	MN	27,748		12/30/2021	11/01/2024
87264A-AZ-8	T-MOBILE USA INC SENIOR SECURED			1	2.C FE	1,384,647	117.4430	1,403,444	1,195,000	1,384,647					4.500	3.601	AO	11,353		12/30/2021	04/15/2050
87264A-BF-1	T-MOBILE USA INC SENIOR SECURED			1	2.C FE	3,781,891	109.5130	3,795,721	3,466,000	3,781,891					3.875	2.643	AO	28,354		12/30/2021	04/15/2030
87264A-BL-8	T-MOBILE USA INC SENIOR SECURED			1	2.C FE	350,299	97.9090	355,410	363,000	350,300		1			3.000	3.247	FA	4,114		12/30/2021	02/15/2041
87264A-BN-4	T-MOBILE USA INC SENIOR SECURED			1	2.C FE	201,679	98.0360	203,915	208,000	201,679					3.300	3.466	FA	2,593		12/30/2021	02/15/2051
87264A-BY-0	T-MOBILE USA INC SENIOR SECURED			1	2.C FE	629,058	99.9270	640,532	641,000	629,058					3.600	3.690	MN	2,949		12/30/2021	11/15/2060
87264A-CA-1	T-MOBILE USA INC SENIOR SECURED			1	2.C FE	4,628,279	99.3420	4,642,252	4,673,000	4,628,299		20			2.050	2.218	FA	36,190		12/30/2021	02/15/2028
87264A-CB-9	T-MOBILE USA INC SENIOR SECURED			1	2.C FE	28,381,916	99.6080	28,488,884	28,601,000	28,381,982		66			2.550	2.645	FA	275,523		12/30/2021	02/15/2031
873050-CH-2	TTX CO SENIOR UNSECURED			1	1.F FE	3,097,348	106.5050	3,092,905	2,904,000	3,097,348					3.600	1.358	JJ	48,206		12/30/2021	01/15/2025
873050-CJ-8	TTX CO SENIOR UNSECURED			1	1.F FE	1,628,899	117.0440	1,619,889	1,384,000	1,628,899					3.900	2.849	FA	22,490		12/30/2021	02/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87612E-AF-3	TARGET CORP SENIOR UNSECURED			1	1.F FE	358,394	139.9750	359,736	257,000	358,394					7.000	2.358	JJ	8,295		12/30/2021	07/15/2031
87612E-AK-2	TARGET CORP SENIOR UNSECURED			1	1.F FE	811,740	137.0290	812,582	593,000	811,740					6.350	2.452	MN	6,276		12/30/2021	11/01/2032
87612E-AU-0	TARGET CORP SENIOR UNSECURED			1	1.F FE	1,384,034	158.2980	1,396,188	882,000	1,384,034					7.000	2.628	JJ	28,469		12/30/2021	01/15/2038
87612E-BA-3	TARGET CORP SENIOR UNSECURED			1	1.F FE	1,749,479	122.6580	1,769,955	1,443,000	1,749,479					4.000	2.651	JJ	28,860		12/30/2021	07/01/2042
87612E-BD-7	TARGET CORP SENIOR UNSECURED			1	1.F FE	1,322,930	106.0490	1,323,492	1,248,000	1,322,930					3.500	1.063	JJ	21,840		12/30/2021	07/01/2024
87612E-BF-2	TARGET CORP SENIOR UNSECURED			1	1.F FE	460,574	117.8800	465,626	395,000	460,574					3.625	2.690	AO	3,023		12/30/2021	04/15/2046
880451-AV-1	TENNESSEE GAS PIPELINE SENIOR UNSECURED			1	2.B FE	2,214,462	127.6790	2,212,677	1,733,000	2,214,462					7.000	2.522	AO	25,610		12/30/2021	10/15/2028
882384-AD-2	TEXAS EASTERN TRANSMISSI SENIOR UNSECURED			1	1.G FE	825,768	106.8890	821,976	769,000	825,768					3.500	2.189	JJ	12,411		12/30/2021	01/15/2028
882484-AA-6	TEXAS HEALTH RESOURCES SENIOR SECURED			1	1.C FE	791,236	134.1650	822,431	613,000	791,236					4.330	2.943	MN	3,392		12/30/2021	11/15/2055
882484-AC-2	TEXAS HEALTH RESOURCES SENIOR UNSECURED			1	1.C FE	1,672,096	90.7030	1,686,169	1,859,000	1,672,107		11			2.328	2.841	MN	5,530		12/30/2021	11/15/2050
883556-BG-6	THERMO FISHER SCIENTIFIC SENIOR UNSECURED			1	2.A FE	169,101	137.9260	171,028	124,000	169,101					5.300	3.029	FA	2,738		12/30/2021	02/01/2044
883556-BM-3	THERMO FISHER SCIENTIFIC SENIOR UNSECURED			1	2.A FE	4,195,508	107.4070	4,199,614	3,910,000	4,195,508					3.650	1.733	JD	6,343		12/30/2021	12/15/2025
883556-BZ-4	THERMO FISHER SCIENTIFIC SENIOR UNSECURED			1	2.A FE	300,647	104.0310	300,650	289,000	300,647					2.600	2.035	AO	1,879		12/30/2021	10/01/2029
88579E-AC-9	3M COMPANY SENIOR UNSECURED			1	1.E FE	354,128	139.0010	357,233	257,000	354,128					5.700	2.662	MS	4,313		12/30/2021	03/15/2037
88579Y-BD-2	3M COMPANY SENIOR UNSECURED			1	1.E FE	151,158	120.5640	153,116	127,000	151,158					4.000	2.964	MS	1,510		12/30/2021	09/14/2048
887315-BM-0	HISTORIC TW INC SENIOR UNSECURED			1	2.B FE	1,545,756	124.3320	1,544,203	1,242,000	1,545,756					6.950	2.555	JJ	39,803		12/30/2021	01/15/2028
887317-AL-9	TIME WARNER INC SENIOR UNSECURED			1	2.B FE	701,979	128.5030	711,907	554,000	701,979					6.250	4.210	MS	8,849		12/30/2021	03/29/2041
887317-AS-4	TIME WARNER INC SENIOR UNSECURED			1	2.B FE	162,213	119.1360	164,408	138,000	162,213					5.350	4.127	JD	328		12/30/2021	12/15/2043
88731E-AJ-9	TIME WARNER ENT 1ST LIEN SECURED				2.C FE	222,970	145.7660	223,022	153,000	222,970					8.375	3.519	JJ	5,909		12/30/2021	07/15/2033
88732J-AJ-7	TIME WARNER CABLE LLC 1ST LIEN SECURED			1	2.C FE	193,237	131.0980	192,714	147,000	193,237					6.550	3.820	MN	1,605		12/30/2021	05/01/2037
88732J-AN-8	TIME WARNER CABLE LLC 1ST LIEN SECURED			1	2.C FE	199,686	141.8330	201,403	142,000	199,686					7.300	3.931	JJ	5,183		12/30/2021	07/01/2038
88732J-AU-2	TIME WARNER CABLE LLC 1ST LIEN SECURED			1	2.C FE	276,777	136.5500	279,928	205,000	276,777					6.750	3.954	JD	615		12/30/2021	06/15/2039
891027-AS-3	TORCHMARK CORP SENIOR UNSECURED			1	2.A FE	2,766,901	113.4680	2,773,158	2,444,000	2,766,901					4.550	2.405	MS	32,743		12/30/2021	09/15/2028
891490-AT-1	TOSCO CORP SENIOR UNSECURED			1	1.G FE	20,788,765	140.4580	20,813,066	14,818,000	20,788,765					8.125	2.592	FA	454,830		12/30/2021	02/15/2030
893521-AB-0	TRANSATLANTIC HOLDINGS SENIOR UNSECURED			1	2.A FE	171,356	157.1550	172,871	110,000	171,356					8.000	3.710	MN	758		12/30/2021	11/30/2039
893574-AR-4	TRANSCONT GAS PIPE LINE SENIOR UNSECURED			1	2.B FE	113,945	112.4250	115,798	103,000	113,945					3.950	3.366	MN	520		12/30/2021	05/15/2050
893939-AE-8	TRAVELERS PPTY CASUALTY SENIOR UNSECURED				1.F FE	2,239,697	124.6730	2,241,621	1,798,000	2,239,697					7.750	1.778	AO	29,417		12/30/2021	04/15/2026
89417E-AL-3	TRAVELERS COS INC SENIOR UNSECURED			1	1.F FE	589,928	115.1680	591,964	514,000	589,928					3.750	2.900	MN	2,463		12/30/2021	05/15/2046
89417E-AP-4	TRAVELERS COS INC SENIOR UNSECURED			1	1.F FE	1,186,025	121.3910	1,199,343	988,000	1,186,025					4.100	3.014	MS	13,165		12/30/2021	03/04/2049
89420G-AE-9	TRAVELERS PPTY CASUALTY SENIOR UNSECURED			1	1.F FE	2,215,774	139.2220	2,223,375	1,597,000	2,215,774					6.375	2.409	MS	29,977		12/30/2021	03/15/2033
896516-AA-9	TRINITY HEALTH CORP SENIOR SECURED			1	1.D FE	3,324,856	121.4270	3,355,028	2,763,000	3,324,856					4.125	2.936	JD	9,498		12/30/2021	12/01/2045
896517-AB-5	TRINITY HEALTH CORP SENIOR UNSECURED			1	1.D FE	3,430,238	98.2970	3,480,697	3,541,000	3,430,249		11			2.632	2.847	JD	7,767		12/30/2021	12/01/2040
898377-AA-4	SMITH COLLEGE SENIOR UNSECURED			1	1.B FE	901,741	127.9940	911,317	712,000	901,741					4.620	3.027	JJ	16,447		12/30/2021	07/01/2045
89838L-AF-1	TRUSTEES OF BOSTON COLL SENIOR UNSECURED			1	1.D FE	526,801	122.1840	529,057	433,000	526,801					3.993	2.739	JJ	8,645		12/30/2021	07/01/2047
899043-AB-9	TUFTS UNIVERSITY SENIOR UNSECURED			1	1.D FE	557,064	119.0440	564,269	474,000	557,064					4.005	3.156	FA	7,172		12/30/2021	08/15/2057
902494-AX-1	TYSON FOODS INC SENIOR UNSECURED			1	2.B FE	1,305,118	106.3210	1,305,622	1,228,000	1,305,118					3.950	1.501	FA	18,324		12/30/2021	08/15/2024
902494-AZ-6	TYSON FOODS INC SENIOR UNSECURED			1	2.B FE	182,808	122.3450	183,517	150,000	182,808					4.875	2.805	FA	2,763		12/30/2021	08/15/2034
902494-BC-6	TYSON FOODS INC SENIOR UNSECURED			1	2.B FE	1,051,888	107.7090	1,053,394	978,000	1,051,888					3.550	2.070	JD	2,797		12/30/2021	06/02/2027
902494-BD-4	TYSON FOODS INC SENIOR UNSECURED			1	2.B FE	89,825	124.3300	90,761	73,000	89,825					4.550	3.216	JD	268		12/30/2021	06/02/2047
902494-BH-5	TYSON FOODS INC SENIOR UNSECURED			1	2.B FE	241,772	134.9400	246,940	183,000	241,772					5.100	3.286	MS	2,411		12/30/2021	09/28/2048
902494-BK-8	TYSON FOODS INC SENIOR UNSECURED			1	2.B FE	4,652,534	113.3250	4,667,857	4,119,000	4,652,534					4.350	2.374	MS	59,726		12/30/2021	03/01/2029
90265E-AL-4	UDR INC SENIOR UNSECURED			1	2.A FE	389,464	103.9900	389,963	375,000	389,464					2.950	2.079	MS	3,688		12/30/2021	09/01/2026
90265E-AN-0	UDR INC SENIOR UNSECURED			1	2.A FE	636,876	107.2670	638,239	595,000	636,876					3.500	2.248	JJ	9,603		12/30/2021	01/15/2028
90265E-AP-5	UDR INC SENIOR UNSECURED			1	2.A FE	11,582,367	112.7420	11,610,171	10,298,000	11,582,367					4.400	2.467	JJ	195,090		12/30/2021	01/26/2029
90265E-AV-2	UDR INC SENIOR UNSECURED			1	2.A FE	6,541,353	94.4150	6,567,507	6,956,000	6,541,436		84			2.100	2.709	JD	6,492		12/30/2021	06/15/2033
904764-AH-0	UNILEVER CAPITAL CORP SENIOR UNSECURED			1	1.E FE	1,402,947	134.5970	1,410,577	1,048,000	1,402,947					5.900	2.352	MN	7,901		12/30/2021	11/15/2032
904764-BC-0	UNILEVER CAPITAL CORP SENIOR UNSECURED			1	1.E FE	3,009,808	109.2820	3,016,183	2,760,000	3,009,808					3.500	1.949	MS	26,565		12/30/2021	03/22/2028
906548-BY-7	UNION ELECTRIC CO SENIOR SECURED			1	1.F FE	494,370	125.8040	496,926	395,000	494,370					5.500	3.020	MS	6,397		12/30/2021	03/15/2034
907818-CU-0	UNION PACIFIC CORP SENIOR UNSECURED			1	2.A FE	195,253	133.9520	195,570	146,000	195,253					6.250	2.964	MN	1,521		12/30/2021	05/01/2034
907818-CX-4	UNION PACIFIC CORP SENIOR UNSECURED			1	2.A FE	172,743	137.4980	171,873	125,000	172,743					6.150	3.020	MN	1,281		12/30/2021	05/01/2037
907818-DP-0	UNION PACIFIC CORP SENIOR UNSECURED			1	2.A FE	117,064	113.5320	116,938	103,000	117,064					4.250	3.348	AO	924		12/30/2021	04/15/2043
907818-EB-0	UNION PACIFIC CORP SENIOR UNSECURED			1	2.A FE	60,270	109.4480	60,196	55,000	60,270					3.375	2.511	FA	773		12/30/2021	02/01/2035
907818-EF-1	UNION PACIFIC CORP SENIOR UNSECURED			1	2.A FE	156,405	118.1370	155,941	132,000	156,405					4.050	2.964	MN	683		12/30/2021	11/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907818-EJ-3	UNION PACIFIC CORP SENIOR UNSECURED			1	2.A FE	338,976	118.5840	340,336	287,000	338,976					4.050	2.992	MS	3,875		12/30/2021	03/01/2046
907818-EP-9	UNION PACIFIC CORP SENIOR UNSECURED			1	2.A FE	354,495	106.1350	353,430	333,000	354,495					3.000	1.718	AO	2,109		12/30/2021	04/15/2027
907818-EQ-7	UNION PACIFIC CORP SENIOR UNSECURED			1	2.A FE	114,462	111.1170	114,451	103,000	114,462					3.600	2.724	MS	1,092		12/30/2021	09/15/2037
907818-ER-5	UNION PACIFIC CORP SENIOR UNSECURED			1	2.A FE	90,391	122.0090	91,507	75,000	90,391					4.100	3.237	MS	905		12/30/2021	09/15/2067
907818-FE-3	UNION PACIFIC CORP SENIOR UNSECURED			1	1.G FE	82,869	118.7660	83,136	70,000	82,869					3.950	3.117	FA	1,045		12/30/2021	08/15/2059
907818-FG-8	UNION PACIFIC CORP SENIOR UNSECURED			1	2.A FE	481,716	118.2500	491,920	416,000	481,716					3.839	3.128	MS	4,481		12/30/2021	03/20/2060
911312-AJ-5	UNITED PARCEL SERVICE SENIOR UNSECURED			1	1.G FE	2,943,816	144.6780	2,963,005	2,048,000	2,943,816					6.200	2.797	JJ	58,550		12/30/2021	01/15/2038
911312-AN-6	UNITED PARCEL SERVICE SENIOR UNSECURED			1	1.G FE	615,892	131.3120	622,419	474,000	615,892					4.875	2.819	MN	2,953		12/30/2021	11/15/2040
911312-BM-7	UNITED PARCEL SERVICE SENIOR UNSECURED			1	1.G FE	1,303,446	106.8330	1,305,499	1,222,000	1,303,446					3.050	1.847	MN	4,762		12/30/2021	11/15/2027
911312-BW-5	UNITED PARCEL SERVICE SENIOR UNSECURED			1	1.G FE	94,604	148.2370	96,354	65,000	94,604					5.300	2.921	AO	861		12/30/2021	04/01/2050
91159H-HS-2	US BANCORP SENIOR UNSECURED			2	1.F FE	4,871,126	112.0480	4,881,931	4,357,000	4,871,126					3.900	1.909	AO	30,681		12/30/2021	04/26/2028
913017-BA-6	RAYTHEON TECH CORP SENIOR UNSECURED			1	2.A FE	13,713,452	136.0070	13,758,468	10,116,000	13,713,452					7.500	2.415	MS	223,395		12/30/2021	09/15/2029
913017-BK-4	RAYTHEON TECH CORP SENIOR UNSECURED			1	2.A FE	469,193	138.5850	471,189	340,000	469,193					6.050	2.824	JD	1,714		12/30/2021	06/01/2036
913017-BP-3	RAYTHEON TECH CORP SENIOR UNSECURED			1	2.A FE	204,182	141.1280	206,047	146,000	204,182					6.125	3.041	JJ	4,123		12/30/2021	07/15/2038
913017-BS-7	RAYTHEON TECH CORP SENIOR UNSECURED			1	2.A FE	79,561	137.8140	79,932	58,000	79,561					5.700	3.036	AO	698		12/30/2021	04/15/2040
913017-BT-5	RAYTHEON TECH CORP SENIOR UNSECURED			1	2.A FE	142,267	124.6290	145,816	117,000	142,267					4.500	3.069	JD	439		12/30/2021	06/01/2042
913017-CW-7	RAYTHEON TECH CORP SENIOR UNSECURED			1	2.A FE	123,240	120.8090	124,433	103,000	123,240					4.450	2.962	MN	573		12/30/2021	11/16/2038
913017-CX-5	RAYTHEON TECH CORP SENIOR UNSECURED			1	2.A FE	372,591	128.5390	376,619	293,000	372,591					4.625	3.124	MN	1,694		12/30/2021	11/16/2048
91324P-AR-3	UNITEDHEALTH GROUP INC SENIOR UNSECURED			1	1.G FE	1,593,443	138.9500	1,609,041	1,158,000	1,593,443					5.800	2.614	MS	19,776		12/30/2021	03/15/2036
91324P-BE-1	UNITEDHEALTH GROUP INC SENIOR UNSECURED			1	1.G FE	1,966,684	149.9700	1,987,103	1,325,000	1,966,684					6.625	2.819	MN	11,216		12/30/2021	11/15/2037
91324P-BK-7	UNITEDHEALTH GROUP INC SENIOR UNSECURED			1	1.G FE	1,566,156	153.6300	1,582,389	1,030,000	1,566,156					6.875	2.831	FA	26,751		12/30/2021	02/15/2038
91324P-BQ-4	UNITEDHEALTH GROUP INC SENIOR UNSECURED			1	1.G FE	395,758	143.8670	399,950	278,000	395,758					5.950	3.018	FA	6,249		12/30/2021	02/15/2041
91324P-BU-5	UNITEDHEALTH GROUP INC SENIOR UNSECURED			1	1.G FE	343,810	125.9340	347,578	276,000	343,810					4.625	2.978	MN	1,631		12/30/2021	11/15/2041
91324P-BW-1	UNITEDHEALTH GROUP INC SENIOR UNSECURED			1	1.G FE	954,636	122.1670	965,119	790,000	954,636					4.375	2.993	MS	10,177		12/30/2021	03/15/2042
91324P-CA-8	UNITEDHEALTH GROUP INC SENIOR UNSECURED			1	1.G FE	274,029	116.8910	277,032	237,000	274,029					3.950	2.940	AO	1,976		12/30/2021	10/15/2042
91324P-CC-4	UNITEDHEALTH GROUP INC SENIOR UNSECURED			1	1.G FE	10,138,390	102.5560	10,138,686	9,886,000	10,138,390					2.875	0.748	MS	83,688		12/30/2021	03/15/2023
91324P-CD-2	UNITEDHEALTH GROUP INC SENIOR UNSECURED			1	1.G FE	475,537	121.5510	480,126	395,000	475,537					4.250	2.950	MS	4,943		12/30/2021	03/15/2043
91324P-CP-5	UNITEDHEALTH GROUP INC SENIOR UNSECURED			1	1.G FE	3,129,350	108.4740	3,134,899	2,890,000	3,129,350					3.750	1.347	JJ	49,973		12/30/2021	07/15/2025
91324P-CR-1	UNITEDHEALTH GROUP INC SENIOR UNSECURED			1	1.G FE	3,762,692	131.3220	3,800,459	2,894,000	3,762,692					4.750	2.969	JJ	63,387		12/30/2021	07/15/2045
91324P-CV-2	UNITEDHEALTH GROUP INC SENIOR UNSECURED			1	1.G FE	329,830	106.9430	330,454	309,000	329,830					3.100	1.443	MS	2,820		12/30/2021	03/15/2026
91324P-DE-9	UNITEDHEALTH GROUP INC SENIOR UNSECURED			1	1.F FE	867,553	106.7200	868,701	814,000	867,553					2.950	1.750	AO	5,069		12/30/2021	10/15/2027
91324P-DK-5	UNITEDHEALTH GROUP INC SENIOR UNSECURED			1	1.G FE	3,231,687	111.5400	3,239,122	2,904,000	3,231,687					3.850	1.980	JD	4,969		12/30/2021	06/15/2028
91324P-DL-3	UNITEDHEALTH GROUP INC SENIOR UNSECURED			1	1.G FE	1,214,756	124.2990	1,228,074	988,000	1,214,756					4.250	2.989	JD	1,866		12/30/2021	06/15/2048
91324P-DV-1	UNITEDHEALTH GROUP INC SENIOR UNSECURED			1	1.G FE	936,466	120.1950	949,541	790,000	936,466					3.875	3.044	FA	11,565		12/30/2021	08/15/2059
91324P-EA-6	UNITEDHEALTH GROUP INC SENIOR UNSECURED			1	1.F FE	64,363	103.7260	65,347	63,000	64,363					3.125	3.029	MN	252		12/30/2021	05/15/2060
91324P-EF-5	UNITEDHEALTH GROUP INC SENIOR UNSECURED			1	1.F FE	75,074	108.6080	76,026	70,000	75,074					3.250	2.882	MN	291		12/30/2021	05/15/2051
914886-AD-8	UNIV OF SOUTHERN CALIFOR SENIOR UNSECURED			1	1.C FE	86,406	102.3200	87,995	86,000	86,406					3.226	3.210	AO	694		12/30/2021	10/01/2120
91913Y-AW-0	VALERO ENERGY CORP SENIOR UNSECURED			1	2.B FE	8,950,520	108.9090	8,973,013	8,239,000	8,950,520					4.000	2.681	AO	82,390		12/30/2021	04/01/2029
919451-AA-2	VALLEY CHILDREN'S HOSP SENIOR SECURED			1	1.E FE	930,754	119.0680	940,637	790,000	930,754					4.399	3.370	MS	10,233		12/30/2021	03/15/2048
92277G-AD-9	VENTAS REALTY LP SENIOR UNSECURED			1	2.A FE	3,655,321	104.7440	3,656,613	3,491,000	3,655,321					3.750	1.686	MN	21,819		12/30/2021	05/01/2024
92277G-AE-7	VENTAS REALTY LP SENIOR UNSECURED			1	2.A FE	2,575,487	105.4500	2,577,198	2,444,000	2,575,487					3.500	1.703	FA	35,642		12/30/2021	02/01/2025
92277G-AG-2	VENTAS REALTY LP SENIOR UNSECURED			1	2.A FE	1,020,910	108.8570	1,021,079	938,000	1,020,910					4.125	1.845	JJ	17,842		12/30/2021	01/15/2026
92277G-AL-1	VENTAS REALTY LP SENIOR UNSECURED			1	2.A FE	2,132,674	108.8460	2,135,559	1,962,000	2,132,674					3.850	2.092	AO	18,884		12/30/2021	04/01/2027
92277G-AN-7	VENTAS REALTY LP SENIOR UNSECURED			1	2.A FE	1,962,155	113.5800	1,968,341	1,733,000	1,962,155					4.400	2.351	JJ	35,161		12/30/2021	01/15/2029
92277G-AU-1	VENTAS REALTY LP SENIOR UNSECURED			1	2.A FE	236,912	103.3040	237,599	230,000	236,912					3.000	2.584	JJ	3,182		12/30/2021	01/15/2030
92343V-AF-1	VERIZON COMMUNICATIONS SENIOR UNSECURED			1	2.A FE	831,579	136.6900	836,543	612,000	831,579					6.250	3.248	AO	9,563		12/30/2021	04/01/2037
92343V-AK-0	VERIZON COMMUNICATIONS SENIOR UNSECURED			1	2.A FE	2,289,286	138.6290	2,305,400	1,663,000	2,289,286					6.400	3.356	FA	40,208		12/30/2021	02/15/2038
92343V-BS-2	VERIZON COMMUNICATIONS SENIOR UNSECURED			1	2.A FE	1,661,749	136.2210	1,668,707	1,225,000	1,661,749					6.400	2.806	MS	23,084		12/30/2021	09/15/2033
92343V-CK-8	VERIZON COMMUNICATIONS SENIOR UNSECURED			1	2.A FE	870,050	129.1160	875,406	678,000	870,050					4.862	3.193	FA	11,904		12/30/2021	08/21/2046
92343V-CM-4	VERIZON COMMUNICATIONS SENIOR UNSECURED			1	2.A FE	4,169,876	137.0390	4,197,505	3,063,000	4,169,876					5.012	3.216	FA	55,437		12/30/2021	08/21/2054
92343V-CQ-5	VERIZON COMMUNICATIONS SENIOR UNSECURED			1	2.A FE	4,806,622	116.6350	4,847,351	4,156,000	4,806,622					4.400	2.928	MN	30,477		12/30/2021	11/01/2034
92343V-CV-4	VERIZON COMMUNICATIONS SENIOR UNSECURED			1	2.A FE	1,537,077	117.4740	1,542,434	1,313,000	1,537,077					4.272	2.794	JJ	25,864		12/30/2021	01/15/2036
92343V-CX-0	VERIZON COMMUNICATIONS SENIOR UNSECURED			1	2.A FE	4,901,510	125.5020	4,942,269	3,938,000	4,901,510					4.522	3.159	MS	52,434		12/30/2021	09/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-CZ-5	VERIZON COMMUNICATIONS SENIOR UNSECURED			1	2.A FE	2,538,416	131.5730	2,578,831	1,960,000	2,538,416					4.672	3.219	MS	26,963		12/30/2021	03/15/2055
92343V-DY-7	VERIZON COMMUNICATIONS SENIOR UNSECURED			1	2.A FE	2,624,206	111.1550	2,626,593	2,363,000	2,624,206					4.125	1.887	MS	28,430		12/30/2021	03/16/2027
92343V-EA-8	VERIZON COMMUNICATIONS SENIOR UNSECURED			1	2.A FE	2,655,729	117.7150	2,667,422	2,266,000	2,655,729					4.500	2.759	FA	39,938		12/30/2021	08/10/2033
92343V-ES-9	VERIZON COMMUNICATIONS SENIOR UNSECURED			1	2.A FE	677,105	110.9100	678,769	612,000	677,105					3.875	2.247	FA	9,420		12/30/2021	02/08/2029
92343V-EU-4	VERIZON COMMUNICATIONS SENIOR UNSECURED			1	2.A FE	2,550,794	112.2130	2,562,945	2,284,000	2,550,794					4.016	2.389	JD	7,134		12/30/2021	12/03/2029
92343V-GB-4	VERIZON COMMUNICATIONS SENIOR UNSECURED			1	2.A FE	6,054,319	108.0930	6,100,769	5,644,000	6,054,319					3.550	3.167	MS	55,100		12/30/2021	03/22/2051
92343V-GC-2	VERIZON COMMUNICATIONS SENIOR UNSECURED			1	2.A FE	3,280,534	108.8950	3,335,454	3,063,000	3,280,534					3.700	3.372	MS	31,166		12/30/2021	03/22/2061
92343V-GK-4	VERIZON COMMUNICATIONS SENIOR UNSECURED			1	2.A FE	673,702	104.9830	679,240	647,000	673,702					3.400	3.113	MS	6,049		12/30/2021	03/22/2041
92344G-AX-4	VERIZON COMMUNICATIONS SENIOR UNSECURED			1	2.A FE	292,807	133.7130	294,169	220,000	292,807					5.850	2.906	MS	3,789		12/30/2021	09/15/2035
925524-AH-3	VIACOM INC SENIOR UNSECURED			1	2.B FE	20,078,272	138.2990	20,122,504	14,550,000	20,078,272					7.875	2.853	JJ	480,605		12/30/2021	07/30/2030
925524-AV-2	VIACOM INC SENIOR UNSECURED			1	2.B FE	262,808	124.5450	264,035	212,000	262,808					5.500	2.998	MN	1,490		12/30/2021	05/15/2033
92553P-AP-7	VIACOMCBS INC SENIOR UNSECURED			1	2.B FE	345,458	114.0900	350,256	307,000	345,458					4.375	3.531	MS	3,955		12/30/2021	03/15/2043
92553P-AU-6	VIACOMCBS INC SENIOR UNSECURED			1	2.B FE	74,851	135.0530	75,630	56,000	74,851					5.850	3.599	MS	1,092		12/30/2021	09/01/2043
92556H-AC-1	VIACOMCBS INC SENIOR UNSECURED			1	2.B FE	65,297	127.9090	66,513	52,000	65,297					4.950	3.518	MN	300		12/30/2021	05/19/2050
92556V-AF-3	VIATRIS INC SENIOR UNSECURED			1	2.C FE	60,248	106.8840	60,924	57,000	60,248					4.000	3.676	JD	57		12/30/2021	06/22/2050
927804-FE-9	VIRGINIA ELEC & POWER CO SENIOR UNSECURED			1	2.A FE	530,134	142.4810	534,304	375,000	530,134					6.350	3.050	MN	2,051		12/30/2021	11/30/2037
927804-FG-4	VIRGINIA ELEC & POWER CO SENIOR UNSECURED			1	2.A FE	1,450,822	176.7240	1,463,275	828,000	1,450,822					8.875	3.111	MN	9,390		12/30/2021	11/15/2038
927804-FQ-2	VIRGINIA ELEC & POWER CO SENIOR UNSECURED			1	2.A FE	3,469,507	104.2200	3,476,779	3,336,000	3,469,507					3.450	1.528	FA	43,479		12/30/2021	02/15/2024
927804-FR-0	VIRGINIA ELEC & POWER CO SENIOR UNSECURED			1	1.F FE	552,343	122.4230	557,025	455,000	552,343					4.450	3.106	FA	7,649		12/30/2021	02/15/2044
927804-FU-3	VIRGINIA ELEC & POWER CO SENIOR UNSECURED			1	2.A FE	559,142	105.7670	559,507	529,000	559,142					3.150	1.686	JJ	7,684		12/30/2021	01/15/2026
927804-FY-5	VIRGINIA ELEC & POWER CO SENIOR UNSECURED			1	2.A FE	461,454	113.3670	465,938	411,000	461,454					3.800	3.103	MS	4,599		12/30/2021	09/15/2047
927804-GA-6	VIRGINIA ELEC & POWER CO SENIOR UNSECURED			1	1.F FE	369,763	128.0050	375,055	293,000	369,763					4.600	3.149	JD	1,123		12/30/2021	12/01/2048
92826C-AE-2	VISA INC SENIOR UNSECURED			1	1.D FE	1,457,175	119.8480	1,469,336	1,226,000	1,457,175					4.150	2.537	JD	2,403		12/30/2021	12/14/2035
92826C-AF-9	VISA INC SENIOR UNSECURED			1	1.D FE	3,257,040	126.2450	3,296,257	2,611,000	3,257,040					4.300	2.865	JD	5,302		12/30/2021	12/14/2045
92826C-AH-5	VISA INC SENIOR UNSECURED			1	1.D FE	643,517	105.4860	644,519	611,000	643,517					2.750	1.766	MS	4,947		12/30/2021	09/15/2027
928668-AU-6	VOLKSWAGEN GROUP AMERICA SENIOR UNSECURED			1	2.A FE	11,839,302	115.2400	11,867,415	10,298,000	11,839,302					4.750	2.375	MN	65,221		12/30/2021	11/13/2028
928668-BF-8	VOLKSWAGEN GROUP AMERICA SENIOR UNSECURED			1	2.A FE	5,028,480	109.3780	5,043,420	4,611,000	5,028,480					3.750	2.542	MN	23,055		12/30/2021	05/13/2030
92890H-AC-6	WEA FINANCE LLC/WESTFIEL SENIOR UNSECURED			1	2.A FE	2,922,727	104.9130	2,923,925	2,787,000	2,922,727					3.750	1.900	MS	30,193		12/30/2021	09/17/2024
929043-AJ-6	VORNADO REALTY LP SENIOR UNSECURED			1	2.B FE	1,964,683	104.8150	1,964,233	1,874,000	1,964,683					3.500	1.856	JJ	30,244		12/30/2021	01/15/2025
929089-AC-4	VOYA FINANCIAL INC SENIOR UNSECURED			1	2.B FE	79,734	124.2350	80,753	65,000	79,734					4.800	3.424	JD	139		12/30/2021	06/15/2046
92936U-AA-7	WP CAREY INC SENIOR UNSECURED			1	2.B FE	2,163,357	106.1790	2,163,928	2,038,000	2,163,357					4.600	1.800	AO	23,437		12/30/2021	04/01/2024
92936U-AC-3	WP CAREY INC SENIOR UNSECURED			1	2.B FE	4,158,840	106.4140	4,161,852	3,911,000	4,158,840					4.000	1.877	FA	65,183		12/30/2021	02/01/2025
92936U-AG-4	WP CAREY INC SENIOR UNSECURED			1	2.B FE	1,698,964	98.3720	1,704,787	1,733,000	1,698,974		10			2.400	2.644	FA	17,330		12/30/2021	02/01/2031
92940P-AD-6	WRKCO INC SENIOR UNSECURED			1	2.B FE	4,784,260	116.4260	4,795,587	4,119,000	4,784,260					4.900	2.442	MS	59,428		12/30/2021	03/15/2029
92976G-AJ-0	WACHOVIA BANK NA SUBORDINATED				2.A FE	1,456,754	145.4710	1,467,802	1,009,000	1,456,754					6.600	3.075	JJ	30,707		12/30/2021	01/15/2038
929903-AM-4	WACHOVIA CORP SUBORDINATED				2.B FE	1,144,261	126.9990	1,155,691	910,000	1,144,261					5.500	3.155	FA	20,854		12/30/2021	08/01/2035
93100P-AA-6	WAKE FOREST UNIV BMC SENIOR UNSECURED			1	1.F FE	210,661	103.7480	210,608	203,000	210,661					3.093	2.192	JD	523		12/30/2021	06/01/2026
93100P-AB-4	WAKE FOREST UNIV BMC SENIOR UNSECURED			1	1.F FE	223,150	114.4140	225,396	197,000	223,150					4.175	3.352	JD	685		12/30/2021	06/01/2046
931142-AU-7	WALMART INC SENIOR UNSECURED				1.C FE	2,000,203	110.2560	2,001,146	1,815,000	2,000,203					6.750	0.989	AO	25,864		12/30/2021	10/15/2023
931142-BF-9	WALMART INC SENIOR UNSECURED				1.C FE	15,829,098	142.6980	15,868,018	11,120,000	15,829,098					7.550	1.900	FA	317,167		12/30/2021	02/15/2030
931142-CK-7	WALMART INC SENIOR UNSECURED				1.C FE	1,881,310	154.7430	1,903,339	1,230,000	1,881,310					6.500	2.412	FA	30,203		12/30/2021	08/15/2037
931142-CS-0	WALMART INC SENIOR UNSECURED				1.C FE	1,290,978	143.9240	1,303,951	906,000	1,290,978					5.625	2.669	AO	12,741		12/30/2021	04/01/2040
931142-CV-3	WALMART INC SENIOR UNSECURED				1.C FE	1,282,543	131.4490	1,298,716	988,000	1,282,543					4.875	2.801	JJ	23,146		12/30/2021	07/08/2040
931142-DQ-3	WALMART INC SENIOR UNSECURED			1	1.C FE	665,048	127.2380	673,089	529,000	665,048					4.300	2.750	AO	4,360		12/30/2021	04/22/2044
931422-AK-5	WALGREEN CO SENIOR UNSECURED			1	2.B FE	79,600	110.2630	80,492	73,000	79,600					4.400	3.767	MS	946		12/30/2021	09/15/2042
931427-AC-2	WALGREENS BOOTS ALLIANCE SENIOR UNSECURED			1	2.B FE	328,653	120.6020	332,862	276,000	328,653					4.800	3.572	MN	1,582		12/30/2021	11/18/2044
931427-AQ-1	WALGREENS BOOTS ALLIANCE SENIOR UNSECURED			1	2.B FE	1,337,669	106.4540	1,339,191	1,258,000	1,337,669					3.450	1.947	JD	3,617		12/30/2021	06/01/2026
931427-AR-9	WALGREENS BOOTS ALLIANCE SENIOR UNSECURED			1	2.B FE	257,712	118.2950	260,249	220,000	257,712					4.650	3.590	JD	853		12/30/2021	06/01/2046
94106L-AV-1	WASTE MANAGEMENT INC SENIOR UNSECURED			1	2.A FE	173,190	147.9300	174,557	118,000	173,190					6.125	2.790	MN	622		12/30/2021	11/30/2039
94106L-BC-2	WASTE MANAGEMENT INC SENIOR UNSECURED			1	2.A FE	129,666	120.1610	130,975	109,000	129,666					4.100	2.963	MS	1,490		12/30/2021	03/01/2045
94106L-BE-8	WASTE MANAGEMENT INC SENIOR UNSECURED			1	2.A FE	619,840	106.8530	620,816	581,000	619,840					3.150	1.940	MN	2,339		12/30/2021	11/15/2027
948741-AM-5	KIMCO REALTY CORP SENIOR UNSECURED			1	2.A FE	292,211	105.2420	292,573	278,000	292,211					3.250	2.084	FA	3,413		12/30/2021	08/15/2026
94973V-AH-0	ANTHEM INC SENIOR UNSECURED			1	2.B FE	371,141	136.2880	373,429	274,000	371,141					5.950	2.691	JD	725		12/30/2021	12/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94973V-AL-1	ANTHEM INC SENIOR UNSECURED			1	2.B FE	157,648	134.4680	158,672	118,000	157,648					5.850	2.916	JJ	3,183		12/30/2021	01/15/2036
94973V-AN-7	ANTHEM INC SENIOR UNSECURED			1	2.B FE	241,260	142.0430	242,894	171,000	241,260					6.375	3.027	JD	485		12/30/2021	06/15/2037
94973V-AT-4	ANTHEM INC SENIOR UNSECURED			1	2.B FE	130,615	135.6990	131,628	97,000	130,615					5.800	3.295	FA	2,125		12/30/2021	08/15/2040
94973V-AY-3	ANTHEM INC SENIOR UNSECURED			1	2.B FE	361,061	124.6120	365,113	293,000	361,061					4.625	3.081	MN	1,732		12/30/2021	05/15/2042
94973V-BF-3	ANTHEM INC SENIOR UNSECURED			1	2.B FE	115,459	132.4120	116,523	88,000	115,459					5.100	3.130	JJ	2,069		12/30/2021	01/15/2044
94973V-BK-2	ANTHEM INC SENIOR UNSECURED			1	2.B FE	364,844	125.7530	368,456	293,000	364,844					4.650	3.129	FA	5,147		12/30/2021	08/15/2044
94973V-BL-0	ANTHEM INC SENIOR UNSECURED			1	2.B FE	192,455	130.2300	195,345	150,000	192,455					4.850	3.406	FA	2,748		12/30/2021	08/15/2054
949746-JM-4	WELLS FARGO & COMPANY SENIOR UNSECURED				2.A FE	1,211,007	130.8800	1,215,875	929,000	1,211,007					5.375	2.622	FA	19,973		12/30/2021	02/07/2035
949746-RW-3	WELLS FARGO & COMPANY SENIOR UNSECURED				2.A FE	5,549,360	105.0970	5,560,682	5,291,000	5,549,360					3.000	1.817	AO	30,423		12/30/2021	04/22/2026
949746-SH-5	WELLS FARGO & COMPANY SENIOR UNSECURED				2.A FE	2,900,623	105.1210	2,906,596	2,765,000	2,900,623					3.000	1.928	AO	15,668		12/30/2021	10/23/2026
94974B-GK-0	WELLS FARGO & COMPANY SENIOR UNSECURED				2.A FE	2,111,768	114.7730	2,133,630	1,859,000	2,111,768					3.900	3.079	MN	12,084		12/30/2021	05/01/2045
94974B-GP-9	WELLS FARGO & COMPANY SENIOR UNSECURED				2.A FE	10,827,753	106.6070	10,838,734	10,167,000	10,827,753					3.550	1.750	MS	92,237		12/30/2021	09/29/2025
95000U-2A-0	WELLS FARGO & COMPANY SENIOR UNSECURED			2	2.A FE	18,269,707	107.5720	18,296,921	17,009,000	18,269,707					3.584	2.329	MN	66,040		12/30/2021	05/22/2028
95000U-2D-4	WELLS FARGO & COMPANY SENIOR UNSECURED			1	2.A FE	16,416,495	112.0330	16,485,656	14,715,000	16,416,495					4.150	2.363	JJ	266,321		12/30/2021	01/24/2029
95000U-2J-1	WELLS FARGO & COMPANY SENIOR UNSECURED			1	2.A FE	2,457,008	102.1890	2,464,799	2,412,000	2,457,008					2.572	2.343	FA	24,125		12/30/2021	02/11/2031
95000U-2L-6	WELLS FARGO & COMPANY SENIOR UNSECURED			1	2.A FE	15,952,693	116.2840	16,023,935	13,780,000	15,952,693					4.478	2.555	AO	149,125		12/30/2021	04/04/2031
95000U-2M-4	WELLS FARGO & COMPANY SENIOR UNSECURED			1	2.A FE	111,126	137.0320	112,366	82,000	111,126					5.013	3.140	AO	993		12/30/2021	04/04/2051
95040Q-AC-8	WELLTOWER INC SENIOR UNSECURED			1	2.A FE	2,312,365	109.5990	2,314,731	2,112,000	2,312,365					4.250	1.916	AO	22,440		12/30/2021	04/01/2026
95040Q-AF-1	WELLTOWER INC SENIOR UNSECURED			1	2.A FE	265,756	130.9860	269,831	206,000	265,756					4.950	3.305	MS	3,399		12/30/2021	09/01/2048
95040Q-AH-7	WELLTOWER INC SENIOR UNSECURED			1	2.A FE	9,198,349	111.9190	9,221,006	8,239,000	9,198,349					4.125	2.359	MS	100,070		12/30/2021	03/15/2029
95101V-AA-7	WESLEYAN UNIVERSITY SENIOR UNSECURED			1	1.D FE	1,282,637	143.2110	1,306,084	912,000	1,282,637					4.781	3.356	JJ	21,801		12/30/2021	07/01/2116
956708-AA-9	WEST VA HEALTH SYS OBL SENIOR SECURED			1	1.F FE	1,292,719	133.5040	1,319,020	988,000	1,292,719					4.924	3.188	JD	4,054		12/30/2021	06/01/2048
960386-AL-4	WABTEC CORP SENIOR UNSECURED			1	2.C FE	371,425	105.8620	371,576	351,000	371,425					3.450	2.185	MN	1,547		12/30/2021	11/15/2026
960386-AM-2	WABTEC CORP SENIOR UNSECURED			1	2.C FE	2,217,381	113.7590	2,223,988	1,955,000	2,217,381					4.950	2.745	MS	28,494		12/30/2021	09/15/2028
961548-AY-0	WESTVACO CORP SENIOR UNSECURED			1	2.B FE	2,880,479	141.1220	2,905,702	2,059,000	2,880,479					7.950	2.934	FA	61,839		12/30/2021	02/15/2031
962166-AS-3	WEYERHAEUSER CO SENIOR UNSECURED				2.B FE	1,347,390	108.9330	1,347,501	1,237,000	1,347,390					7.125	1.261	JJ	40,641		12/30/2021	07/15/2023
962166-AW-4	WEYERHAEUSER CO SENIOR UNSECURED				2.B FE	1,974,988	126.4640	1,977,897	1,564,000	1,974,988					6.950	2.079	AO	27,175		12/30/2021	10/01/2027
962166-BR-4	WEYERHAEUSER CO SENIOR UNSECURED			1	2.B FE	547,897	140.8350	550,665	391,000	547,897					7.375	2.823	MS	8,491		12/30/2021	03/15/2032
962166-BT-0	WEYERHAEUSER CO SENIOR UNSECURED			1	2.B FE	92,424	136.7080	92,961	68,000	92,424					6.875	3.230	JD	208		12/30/2021	12/15/2033
962166-BX-1	WEYERHAEUSER CO SENIOR UNSECURED			1	2.B FE	9,197,855	111.8400	9,214,498	8,239,000	9,197,855					4.000	2.371	MN	42,110		12/30/2021	11/15/2029
963320-AV-8	WHIRLPOOL CORP SENIOR UNSECURED			1	2.B FE	193,809	119.3680	195,764	164,000	193,809					4.500	3.398	JD	615		12/30/2021	06/01/2046
969457-BM-1	WILLIAMS COMPANIES INC SENIOR UNSECURED				2.B FE	128,956	148.2320	128,962	87,000	128,956					8.750	3.180	MS	2,241		12/30/2021	03/15/2032
96950F-AF-1	WILLIAMS COMPANIES INC SENIOR UNSECURED			1	2.B FE	674,628	135.7320	681,375	502,000	674,628					6.300	3.696	AO	6,677		12/30/2021	04/15/2040
96950F-AK-0	WILLIAMS COMPANIES INC SENIOR UNSECURED			1	2.B FE	251,467	130.6290	252,114	193,000	251,467					5.800	3.756	MN	1,430		12/30/2021	11/15/2043
96950F-AL-8	WILLIAMS COMPANIES INC SENIOR UNSECURED			1	2.B FE	2,533,547	105.3680	2,534,100	2,405,000	2,533,547					4.500	1.594	MN	13,829		12/30/2021	11/15/2023
96950F-AN-4	WILLIAMS COMPANIES INC SENIOR UNSECURED			1	2.B FE	201,083	124.4860	202,912	163,000	201,083					5.400	3.827	MS	2,861		12/30/2021	03/04/2044
976656-BP-2	WISCONSIN ELECTRIC POWER SENIOR UNSECURED				1.G FE	1,537,626	124.6360	1,538,008	1,234,000	1,537,626					6.500	2.348	JD	6,684		12/30/2021	06/01/2028
976656-BZ-0	WISCONSIN ELECTRIC POWER SENIOR UNSECURED			1	1.G FE	743,811	134.8560	747,102	554,000	743,811					5.700	2.862	JD	2,632		12/30/2021	12/01/2036
976656-CG-1	WISCONSIN ELECTRIC POWER SENIOR UNSECURED			1	1.G FE	418,207	118.6920	422,544	356,000	418,207					4.250	3.157	JD	1,261		12/30/2021	06/01/2044
976656-CJ-5	WISCONSIN ELECTRIC POWER SENIOR UNSECURED			1	1.G FE	300,587	118.2460	303,892	257,000	300,587					4.300	3.273	JD	491		12/30/2021	12/15/2045
983024-AF-7	WYETH SENIOR UNSECURED			1	1.F FE	3,299,141	110.8490	3,299,975	2,977,000	3,299,141					6.450	1.183	FA	80,007		12/30/2021	02/01/2024
983024-AG-5	WYETH SENIOR UNSECURED			1	1.F FE	290,979	142.9390	291,596	204,000	290,979					6.500	2.412	FA	5,525		12/30/2021	02/01/2034
98310W-AL-2	TRAVEL + LEISURE CO 1ST LIEN SECURED			1	3.C FE	11,286,731	101.5000	11,245,185	11,079,000	11,286,731					3.900	2.264	MS	144,027		12/30/2021	03/01/2023
98389B-AH-3	XCEL ENERGY INC SENIOR UNSECURED			1	2.A FE	271,986	140.0650	273,127	195,000	271,986					6.500	3.100	JJ	6,338		12/30/2021	07/01/2036
98389B-AN-0	XCEL ENERGY INC SENIOR UNSECURED			1	2.A FE	154,062	121.6360	155,694	128,000	154,062					4.800	3.377	MS	1,809		12/30/2021	09/15/2041
984587-AA-3	YALE-NEW HAVEN HLTH SRVC SENIOR SECURED			1	1.D FE	1,030,494	110.2690	1,047,556	950,000	1,030,494					4.375	3.760	JJ	20,781		12/30/2021	07/01/2044
984588-AA-1	YALE-NEW HAVEN HOSPITAL SENIOR SECURED			1	1.D FE	679,975	116.2840	686,076	590,000	679,975					4.366	3.278	JJ	12,880		12/30/2021	07/01/2043
98956P-AF-9	ZIMMER BIOMET HOLDINGS SENIOR UNSECURED			1	2.B FE	4,015,875	105.3770	4,019,079	3,814,000	4,015,875					3.550	1.865	AO	33,849		12/30/2021	04/01/2025
98956P-AG-7	ZIMMER BIOMET HOLDINGS SENIOR UNSECURED			1	2.B FE	270,041	111.6010	271,190	243,000	270,041					4.250	3.233	FA	3,902		12/30/2021	08/15/2035
98956P-AH-5	ZIMMER BIOMET HOLDINGS SENIOR UNSECURED			1	2.B FE	22,122,038	118.9700	22,341,376	18,779,000	22,122,038					4.450	3.353	FA	315,696		12/30/2021	08/15/2045
98978V-AB-9	ZOETIS INC SENIOR UNSECURED			1	2.A FE	7,653,441	101.9070	7,653,216	7,510,000	7,653,441					3.250	1.470	FA	101,698		12/30/2021	02/01/2023
98978V-AH-6	ZOETIS INC SENIOR UNSECURED			1	2.A FE	304,581	127.8110	308,024	241,000	304,581					4.700	3.002	FA	4,720		12/30/2021	02/01/2043
98978V-AM-5	ZOETIS INC SENIOR UNSECURED			1	2.A FE	63,297	117.8120	63,618	54,000	63,297					3.950	2.986	MS	646		12/30/2021	09/12/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98978V-AN-3	ZOETIS INC SENIOR UNSECURED			1	2.A FE	1,083,507	111.0420	1,085,991	978,000	1,083,507					3.900	2.147	FA	13,879		12/30/2021	08/20/2028
98978V-AT-0	ZOETIS INC SENIOR UNSECURED			1	2.A FE	166,638	104.3750	170,131	163,000	166,638					3.000	2.884	MN	625		12/30/2021	05/15/2050
EJ1128-72-1	MORGAN STANLEY SENIOR UNSECURED				2.A FE	487,212	81.4340	488,604	600,000	487,232		20			7.500	10.313	APR	33,625		12/30/2021	04/02/2032
U52932-AE-7	LIBERTY MUTUAL GROUP INC SENIOR UNSECURED			1	2.B FE	156,613	139.4650	157,595	113,000	156,613					6.500	2.950	MS	2,163		12/30/2021	03/15/2035
013716-AU-9	RIO TINTO ALCAN INC SENIOR UNSECURED			1	1.F FE	2,391,525	137.7840	2,398,819	1,741,000	2,391,525					6.125	2.492	JD	4,739		12/30/2021	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC SENIOR UNSECURED			1	1.F FE	565,761	135.3990	568,676	420,000	565,761					5.750	2.658	JD	2,013		12/30/2021	06/01/2035
067901-AH-1	BARRICK GOLD CORP SENIOR UNSECURED			1	2.B FE	573,788	130.0280	579,925	446,000	573,788					5.250	3.299	AO	5,854		12/30/2021	04/01/2042
0778FP-AB-5	BELL CANADA SENIOR UNSECURED			1	2.A FE	146,078	121.8030	147,382	121,000	146,078					4.300	3.167	JJ	2,197		12/30/2021	07/29/2049
11271L-AB-8	BROOKFIELD FINANCE INC SENIOR UNSECURED			1	1.G FE	2,526,866	123.2000	2,552,704	2,072,000	2,526,866					4.700	3.411	MS	27,322		12/30/2021	09/20/2047
11271L-AC-6	BROOKFIELD FINANCE INC SENIOR UNSECURED			1	1.G FE	4,280,470	109.7780	4,289,026	3,907,000	4,280,470					3.900	2.208	JJ	66,028		12/30/2021	01/25/2028
11271L-AD-4	BROOKFIELD FINANCE INC SENIOR UNSECURED			1	1.G FE	7,340,434	115.3900	7,357,266	6,376,000	7,340,434					4.850	2.550	MS	79,027		12/30/2021	03/29/2029
11271L-AE-2	BROOKFIELD FINANCE INC SENIOR UNSECURED			1	1.G FE	15,255,136	112.8340	15,300,290	13,560,000	15,255,136					4.350	2.660	AO	124,526		12/30/2021	04/15/2030
11271L-AF-9	BROOKFIELD FINANCE INC SENIOR UNSECURED			1	1.G FE	177,642	105.2750	180,020	171,000	177,642					3.500	3.292	MS	1,513		12/30/2021	03/30/2051
12201P-AN-6	BURLINGTON RESOURCES FIN SENIOR UNSECURED			1	1.G FE	1,814,368	143.6030	1,818,014	1,266,000	1,814,368					7.400	2.453	JD	7,807		12/30/2021	12/01/2031
125491-AN-0	CI FINANCIAL CORP SENIOR UNSECURED			1	2.B FE	735,631	102.7080	739,498	720,000	735,631					3.200	2.923	JD	896		12/30/2021	12/17/2030
125491-AP-5	CI FINANCIAL CORP SENIOR UNSECURED			1	2.B FE	254,898	108.7650	257,773	237,000	254,898					4.100	3.678	JD	432		12/30/2021	06/15/2051
136375-BE-1	CANADIAN NATL RAILWAY SENIOR UNSECURED			1	1.F FE	951,804	144.2460	954,909	662,000	951,804					6.712	2.980	JJ	20,489		12/30/2021	07/15/2036
136375-BG-6	CANADIAN NATL RAILWAY SENIOR UNSECURED			1	1.F FE	280,701	142.4730	280,672	197,000	280,701					7.375	2.464	AO	3,067		12/30/2021	10/15/2031
136375-BL-5	CANADIAN NATL RAILWAY SENIOR UNSECURED			1	1.F FE	743,868	137.7620	746,670	542,000	743,868					6.250	2.733	FA	14,115		12/30/2021	08/01/2034
136375-BN-1	CANADIAN NATL RAILWAY SENIOR UNSECURED			1	1.F FE	786,848	140.0840	790,074	564,000	786,848					6.200	2.841	JD	2,914		12/30/2021	06/01/2036
136375-BQ-4	CANADIAN NATL RAILWAY SENIOR UNSECURED			1	1.F FE	588,570	142.3120	590,595	415,000	588,570					6.375	3.035	MN	3,381		12/30/2021	11/15/2037
136385-AC-5	CANADIAN NATL RESOURCES SENIOR UNSECURED			1	2.C FE	395,002	132.9360	396,149	298,000	395,002					7.200	3.355	JJ	9,894		12/30/2021	01/15/2032
136385-AE-1	CANADIAN NATL RESOURCES SENIOR UNSECURED			1	2.C FE	83,921	128.7200	83,668	65,000	83,921					6.450	3.375	JD	12		12/30/2021	06/30/2033
136385-AL-5	CANADIAN NATL RESOURCES SENIOR UNSECURED			1	2.C FE	124,449	131.8590	125,266	95,000	124,449					6.250	3.691	MS	1,748		12/30/2021	03/15/2038
136385-AP-6	CANADIAN NATL RESOURCES SENIOR UNSECURED			1	2.C FE	189,601	138.2750	190,819	138,000	189,601					6.750	3.763	FA	3,881		12/30/2021	02/01/2039
13645R-AD-6	CANADIAN PACIFIC RAILWAY SENIOR UNSECURED			1	2.B FE	408,318	138.9520	409,908	295,000	408,318					7.125	2.646	AO	4,437		12/30/2021	10/15/2031
13645R-AE-4	CANADIAN PACIFIC RAILWAY SENIOR UNSECURED			1	2.B FE	181,384	129.0770	181,999	141,000	181,384					5.750	2.761	MS	2,387		12/30/2021	03/15/2033
13645R-AK-0	CANADIAN PACIFIC RAILWAY SENIOR UNSECURED			1	2.B FE	9,415,430	103.3250	9,414,974	9,112,000	9,415,430					4.450	1.653	MS	119,393		12/30/2021	03/15/2023
13645R-AS-3	CANADIAN PACIFIC RAILWAY SENIOR UNSECURED			1	2.B FE	1,143,582	104.0430	1,144,473	1,100,000	1,143,582					2.900	1.579	FA	13,292		12/30/2021	02/01/2025
13645R-AU-8	CANADIAN PACIFIC RAILWAY SENIOR UNSECURED			1	2.B FE	119,513	128.3810	120,678	94,000	119,513					4.800	3.159	FA	1,880		12/30/2021	08/01/2045
13645R-AV-6	CANADIAN PACIFIC RAILWAY SENIOR UNSECURED			1	2.B FE	119,635	123.8360	120,121	97,000	119,635					4.800	2.746	MS	1,371		12/30/2021	09/15/2035
13645R-AX-2	CANADIAN PACIFIC RAILWAY SENIOR UNSECURED			1	2.B FE	215,592	149.5410	221,321	148,000	215,592					6.125	4.177	MS	2,669		12/30/2021	09/15/2115
15135U-AF-6	CENOVUS ENERGY INC SENIOR UNSECURED			1	2.C FE	461,960	135.9900	465,086	342,000	461,960					6.750	3.987	MN	2,950		12/30/2021	11/15/2039
15135U-AH-2	CENOVUS ENERGY INC SENIOR UNSECURED			1	2.C	194,966	100.2670	194,518	194,000	194,966					4.450	4.413	MS	2,542		12/30/2021	09/15/2042
15135U-AK-5	CENOVUS ENERGY INC SENIOR UNSECURED			1	2.C FE	193,314	111.2330	194,658	175,000	193,314					5.200	4.443	MS	2,679		12/30/2021	09/15/2043
20825U-AC-8	CONOCO FUNDING CO SENIOR UNSECURED			1	1.G FE	728,722	141.1540	729,766	517,000	728,722					7.250	2.507	AO	7,913		12/30/2021	10/15/2031
20825V-AB-8	CONOCOPHILLIPS CANADA SENIOR UNSECURED			1	1.G FE	908,275	136.2870	915,849	672,000	908,275					5.950	2.991	AO	8,441		12/30/2021	10/15/2036
25179S-AD-2	DEVON FINANCING CORP ULC SENIOR UNSECURED			1	2.C FE	707,388	141.6110	720,800	509,000	707,388					7.875	3.191	MS	10,132		12/30/2021	09/30/2031
29250N-AH-8	ENBRIDGE INC SENIOR UNSECURED			1	2.A FE	3,761,839	104.3870	3,745,406	3,588,000	3,761,839					3.500	1.474	JD	7,325		12/30/2021	06/10/2024
29250N-AJ-4	ENBRIDGE INC SENIOR UNSECURED			1	2.A FE	256,374	117.1260	260,020	222,000	256,374					4.500	3.498	JD	583		12/30/2021	06/10/2044
29250N-AL-9	ENBRIDGE INC SENIOR UNSECURED			1	2.A FE	3,083,736	109.9630	3,074,565	2,796,000	3,083,736					4.250	2.040	JD	9,903		12/30/2021	12/01/2026
29250N-AM-7	ENBRIDGE INC SENIOR UNSECURED			1	2.A FE	175,913	135.5880	177,620	131,000	175,913					5.500	3.440	JD	600		12/30/2021	12/01/2046
29250N-AR-6	ENBRIDGE INC SENIOR UNSECURED			1	2.A FE	4,098,376	107.8860	4,099,668	3,800,000	4,098,376					3.700	2.188	JJ	64,832		12/30/2021	07/15/2027
29250N-BF-1	ENBRIDGE INC SENIOR UNSECURED			1	2.A FE	6,808,602	98.2790	6,836,287	6,956,000	6,808,636		33			2.500	2.714	FA	88,399		12/30/2021	08/01/2033
448055-AD-5	CENVOUS ENERGY INC SENIOR UNSECURED			1	2.C FE	141,356	134.2600	140,973	105,000	141,356					6.800	3.843	MS	2,102		12/30/2021	09/15/2037
559222-AQ-7	MAGNA INTERNATIONAL INC SENIOR UNSECURED			1	1.G FE	5,956,432	105.1920	5,958,075	5,664,000	5,956,432					3.625	1.478	JD	9,125		12/30/2021	06/15/2024
56501R-AC-0	MANULIFE FINANCIAL CORP SENIOR UNSECURED			1	1.G FE	4,926,507	109.5130	4,931,370	4,503,000	4,926,507					4.150	1.802	MS	60,734		12/30/2021	03/04/2026
56501R-AD-8	MANULIFE FINANCIAL CORP SENIOR UNSECURED			1	1.G FE	273,936	140.4190	276,625	197,000	273,936					5.375	3.074	MS	3,441		12/30/2021	03/04/2046
68327L-AB-2	CADILLAC FAIRVIEW PRP TR SENIOR UNSECURED			1	1.E FE	3,373,258	109.4080	3,377,425	3,087,000	3,373,258					3.875	1.996	MS	33,560		12/30/2021	03/20/2027
68327L-AC-0	CADILLAC FAIRVIEW PRP TR SENIOR UNSECURED			1	1.E FE	3,014,348	111.2020	3,021,358	2,717,000	3,014,348					4.125	2.434	FA	46,698		12/30/2021	02/01/2029
71644E-AF-9	PETRO-CANADA SENIOR UNSECURED			1	2.A FE	4,388,617	128.1980	4,377,962	3,415,000	4,388,617					7.000	2.466	MN	30,545		12/30/2021	11/15/2028
71644E-AG-7	PETRO-CANADA SENIOR UNSECURED			1	2.A FE	234,127	128.7360	235,587	183,000	234,127					5.950	3.342	MN	1,391		12/30/2021	05/15/2035
71644E-AJ-1	PETRO-CANADA SENIOR UNSECURED			1	2.A FE	151,474	139.6740	152,245	109,000	151,474					6.800	3.624	MN	947		12/30/2021	05/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
725906-AN-1	PLACER DOME INC SENIOR UNSECURED			1	2.B FE	222,655	136.2960	223,525	164,000	222,655					6.450	3.218	AO	2,233		12/30/2021	10/15/2035
77509N-AF-0	ROGERS COMMUNICATIONS IN SENIOR UNSECURED			1	2.A FE	180,579	150.9540	182,654	121,000	180,579					8.750	3.135	MN	1,765		12/30/2021	05/01/2032
775109-AL-5	ROGERS COMMUNICATIONS IN SENIOR UNSECURED			1	2.A FE	205,389	151.2020	207,147	137,000	205,389					7.500	3.510	FA	3,882		12/30/2021	08/15/2038
775109-BB-6	ROGERS COMMUNICATIONS IN SENIOR UNSECURED			1	2.A FE	238,189	123.7210	240,019	194,000	238,189					5.000	3.514	MS	2,856		12/30/2021	03/15/2044
775109-BE-0	ROGERS COMMUNICATIONS IN SENIOR UNSECURED			1	2.A FE	2,448,881	106.3660	2,453,864	2,307,000	2,448,881					3.625	2.001	JD	3,717		12/30/2021	12/15/2025
775109-BN-0	ROGERS COMMUNICATIONS IN SENIOR UNSECURED			1	2.A FE	210,950	116.2780	212,789	183,000	210,950					4.350	3.479	MN	1,327		12/30/2021	05/01/2049
775109-BP-5	ROGERS COMMUNICATIONS IN SENIOR UNSECURED			1	2.A FE	148,568	105.3360	149,577	142,000	148,568					3.700	3.441	MN	671		12/30/2021	11/15/2049
867229-AC-0	SUNCOR ENERGY INC SENIOR UNSECURED			1	2.A FE	359,353	136.1980	360,925	265,000	359,353					7.150	3.027	FA	7,895		12/30/2021	02/01/2032
867229-AD-8	SUNCOR ENERGY INC SENIOR UNSECURED			1	2.A FE	282,572	128.7720	283,298	220,000	282,572					5.950	3.238	JD	1,091		12/30/2021	12/01/2034
867229-AE-6	SUNCOR ENERGY INC SENIOR UNSECURED			1	2.A FE	99,171	137.0370	100,037	73,000	99,171					6.500	3.595	JD	211		12/30/2021	06/15/2038
878742-AS-4	TECK COMINCO LIMITED SENIOR UNSECURED			1	2.C FE	255,284	128.2050	257,692	201,000	255,284					6.000	3.939	FA	4,556		12/30/2021	08/15/2040
878742-AW-5	TECK COMINCO LIMITED SENIOR UNSECURED			1	2.C FE	320,681	132.9500	325,727	245,000	320,681					6.250	3.964	JJ	7,061		12/30/2021	07/15/2041
878742-AZ-8	TECK COMINCO LIMITED SENIOR UNSECURED			1	2.C FE	186,830	122.2580	188,277	154,000	186,830					5.400	3.907	FA	3,465		12/30/2021	02/01/2043
884903-AY-1	THOMSON REUTERS CORP SENIOR UNSECURED			1	2.B FE	347,096	129.0720	348,494	270,000	347,096					5.500	2.941	FA	5,610		12/30/2021	08/15/2035
884903-BH-7	THOMSON REUTERS CORP SENIOR UNSECURED			1	2.B FE	141,311	139.8970	142,695	102,000	141,311					5.850	3.078	AO	1,260		12/30/2021	04/15/2040
884903-BP-9	THOMSON REUTERS CORP SENIOR UNSECURED			1	2.B FE	428,261	137.8820	432,949	314,000	428,261					5.650	3.302	MN	1,873		12/30/2021	11/23/2043
884903-BQ-7	THOMSON REUTERS CORP SENIOR UNSECURED			1	2.B FE	3,822,847	105.0890	3,823,138	3,638,000	3,822,847					4.300	1.571	MN	16,512		12/30/2021	11/23/2023
893526-BZ-9	TRANSCANADA PIPELINES SENIOR UNSECURED			1	2.A FE	560,730	155.9550	566,117	363,000	560,730					7.625	3.390	JJ	12,763		12/30/2021	01/15/2039
893526-DF-7	TRANSCANADA PIPELINES SENIOR UNSECURED			1	2.A FE	228,865	125.1950	229,107	183,000	228,865					5.600	3.122	MS	2,590		12/30/2021	03/31/2034
893526-DJ-9	TRANSCANADA PIPELINES SENIOR UNSECURED			1	2.A FE	2,214,929	139.0370	2,249,619	1,618,000	2,214,929					6.100	3.390	JD	8,225		12/30/2021	06/01/2040
89352H-AB-5	TRANSCANADA PIPELINES SENIOR UNSECURED			1	2.A FE	398,035	130.4750	401,863	308,000	398,035					5.850	3.262	MS	5,305		12/30/2021	03/15/2036
89352H-AD-1	TRANSCANADA PIPELINES SENIOR UNSECURED			1	2.A FE	413,443	136.2770	417,008	306,000	413,443					6.200	3.324	AO	4,005		12/30/2021	10/15/2037
89352H-AK-5	TRANSCANADA PIPELINES SENIOR UNSECURED			1	2.A FE	1,091,178	104.0800	1,090,758	1,048,000	1,091,178					3.750	1.416	AO	8,188		12/30/2021	10/16/2023
89352H-AM-1	TRANSCANADA PIPELINES SENIOR UNSECURED			1	2.A FE	121,024	117.5500	121,077	103,000	121,024					4.625	2.907	MS	1,588		12/30/2021	03/01/2034
89352H-AT-6	TRANSCANADA PIPELINES SENIOR UNSECURED			1	2.A FE	1,470,809	111.4240	1,468,568	1,318,000	1,470,809					4.875	1.882	JJ	29,628		12/30/2021	01/15/2026
89352H-AY-5	TRANSCANADA PIPELINES SENIOR UNSECURED			1	2.A FE	124,094	127.5790	125,027	98,000	124,094					4.875	3.347	MN	610		12/30/2021	05/15/2048
89352H-AZ-2	TRANSCANADA PIPELINES SENIOR UNSECURED			2	2.A FE	276,709	132.2240	277,670	210,000	276,709					5.100	3.318	MS	3,154		12/30/2021	03/15/2049
89352L-AG-5	TRANS-CANADA PIPELINES SENIOR UNSECURED			1	2.A FE	18,290,103	134.8290	18,385,282	13,636,000	18,290,103					7.700	2.630	JD	46,665		12/30/2021	06/15/2029
952845-AE-5	WEST FRASER TIMBER CO SENIOR UNSECURED			1	2.C FE	3,083,084	106.8990	3,084,036	2,885,000	3,083,084					4.350	1.816	AO	26,494		12/30/2021	10/15/2024
98417E-AC-4	XSTRATA FINANCE CANADA SENIOR UNSECURED			1	2.A FE	120,497	140.1130	120,497	86,000	120,497					6.900	3.568	MN	758		12/30/2021	11/15/2037
00131L-AB-1	AIA GROUP LTD SENIOR UNSECURED	C		2	1.E FE	434,945	104.1970	433,460	416,000	434,945					3.200	1.729	MS	4,068		12/30/2021	03/11/2025
00131L-AE-5	AIA GROUP LTD SENIOR UNSECURED	C		2	1.E FE	1,629,879	125.4500	1,647,158	1,313,000	1,629,879					4.500	3.078	MS	17,233		12/30/2021	03/16/2046
00131L-AH-8	AIA GROUP LTD SENIOR UNSECURED	D		2	1.E FE	5,155,507	109.1800	5,141,286	4,709,000	5,155,507					3.600	2.183	AO	38,614		12/30/2021	04/09/2029
00131L-AJ-4	AIA GROUP LTD SENIOR UNSECURED	C		2	1.E FE	1,735,757	108.1150	1,740,652	1,610,000	1,735,757					3.375	2.331	AO	12,679		12/30/2021	04/07/2030
00185A-AC-8	AON PLC SENIOR UNSECURED	C		1	2.A FE	84,911	117.6410	85,878	73,000	84,911					4.450	3.373	MN	334		12/30/2021	05/24/2043
00185A-AF-1	AON PLC SENIOR UNSECURED	C		1	2.A FE	2,649,200	105.1120	2,651,976	2,523,000	2,649,200					3.500	1.420	JD	4,170		12/30/2021	06/14/2024
00185A-AG-9	AON PLC SENIOR UNSECURED	C		1	2.A FE	152,609	123.0870	155,090	126,000	152,609					4.600	3.266	JD	274		12/30/2021	06/14/2044
00185A-AH-7	AON PLC SENIOR UNSECURED	C		1	2.A FE	120,801	124.8050	122,309	98,000	120,801					4.750	3.312	MN	595		12/30/2021	05/15/2045
00185A-AK-0	AON PLC SENIOR UNSECURED	C		1	2.A FE	2,638,982	108.0720	2,641,280	2,444,000	2,638,982					3.875	1.779	JD	4,209		12/30/2021	12/15/2025
00203Q-AE-7	AP MOLLER-MAERSK A/S SENIOR UNSECURED	C		1	2.B FE	3,042,250	113.9170	3,049,558	2,677,000	3,042,250					4.500	2.488	JD	3,681		12/30/2021	06/20/2029
00205G-AD-9	APT PIPELINES LTD SENIOR UNSECURED	C		1	2.B FE	579,563	110.1270	580,369	527,000	579,563					4.250	2.321	JJ	10,328		12/30/2021	07/15/2027
00507U-AF-8	ACTAVIS FUNDING SCS SENIOR UNSECURED	C		1	2.C FE	8,108,928	104.1650	8,117,578	7,793,000	8,108,928					3.850	2.148	JD	13,335		12/30/2021	06/15/2024
00774M-AB-1	AERCAP IRELAND CAP/GLOBA SENIOR UNSECURED	C		1	2.C FE	5,547,517	105.4490	5,558,217	5,271,000	5,547,517					3.650	2.629	JJ	85,507		12/30/2021	07/21/2027
00774M-AE-5	AERCAP IRELAND CAP/GLOBA SENIOR UNSECURED	C		1	2.C FE	2,657,635	106.1250	2,656,309	2,503,000	2,657,635					3.875	2.761	JJ	42,568		12/30/2021	01/23/2028
01609W-AQ-5	ALIBABA GROUP HOLDING SENIOR UNSECURED	C		1	1.E FE	9,336,048	105.2140	9,321,960	8,860,000	9,336,048					3.600	1.700	MN	29,238		12/30/2021	11/28/2024
01609W-AR-3	ALIBABA GROUP HOLDING SENIOR UNSECURED	C		1	1.E FE	2,652,210	113.5650	2,668,778	2,350,000	2,652,210					4.500	3.271	MN	9,694		12/30/2021	11/28/2034
01609W-AT-9	ALIBABA GROUP HOLDING SENIOR UNSECURED	C		1	1.E FE	1,996,919	105.9290	1,999,940	1,888,000	1,996,919					3.400	2.352	JD	4,458		12/30/2021	12/06/2027
01609W-AU-6	ALIBABA GROUP HOLDING SENIOR UNSECURED	C		1	1.E FE	1,122,790	108.6470	1,133,188	1,043,000	1,122,790					4.000	3.375	JD	2,897		12/30/2021	12/06/2037
01609W-AV-4	ALIBABA GROUP HOLDING SENIOR UNSECURED	C		1	1.E FE	2,375,078	110.3350	2,399,786	2,175,000	2,375,078					4.200	3.648	JD	6,344		12/30/2021	12/06/2047
01609W-AW-2	ALIBABA GROUP HOLDING SENIOR UNSECURED	C		1	1.E FE	667,866	114.0100	676,079	593,000	667,866					4.400	3.757	JD	1,812		12/30/2021	12/06/2057
01609W-AX-0	ALIBABA GROUP HOLDING SENIOR UNSECURED	C		1	1.E FE	4,314,307	96.6450	4,328,741	4,479,000	4,314,353		46			2.125	2.580	FA	37,543		12/30/2021	02/09/2031
02364W-AJ-4	AMERICA MOVIL SAB DE CV SENIOR UNSECURED	C		1	2.A FE	353,781	138.3170	355,475	257,000	353,781					6.375	2.911	MS	5,461		12/30/2021	03/01/2035
02364W-AP-0	AMERICA MOVIL SAB DE CV SENIOR UNSECURED	C		1	2.A FE	1,114,391	135.4290	1,124,061	830,000	1,114,391					6.125	3.329	MN	6,496		12/30/2021	11/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02364W-AW-5	AMERICA MOVIL SAB DE CV SENIOR UNSECURED		C	1	2.A FE	994,789	140.2300	1,004,047	716,000	994,789					6.125	3.274	MS	11,086		12/30/2021	03/30/2040
02364W-BJ-3	AMERICA MOVIL SAB DE CV SENIOR UNSECURED		C	1	1.G FE	4,815,366	103.7000	4,823,087	4,651,000	4,815,366					2.875	2.405	MN	20,057		12/30/2021	05/07/2030
03835V-AG-1	APTIV PLC SENIOR UNSECURED		C	1	2.B FE	5,035,601	113.4490	5,047,346	4,449,000	5,035,601					4.350	2.350	MS	56,984		12/30/2021	03/15/2029
03939A-AA-5	ARCH CAPITAL GROUP LTD SENIOR UNSECURED		C	1	2.A FE	418,179	107.3720	424,119	395,000	418,179					3.635	3.315	JD	40		12/30/2021	06/30/2050
04363U-AD-8	ASCIANO FINANCE SENIOR UNSECURED		C	1	2.C FE	3,561,191	104.9340	3,560,411	3,393,000	3,561,191					6.000	2.022	AO	47,502		12/30/2021	04/07/2023
046353-AD-0	ASTRAZENECA PLC SENIOR UNSECURED		C	1	2.A FE	730,140	147.2950	736,475	500,000	730,140					6.450	2.806	MS	9,496		12/30/2021	09/15/2037
046353-AL-2	ASTRAZENECA PLC SENIOR UNSECURED		C	1	2.A FE	1,641,278	107.3650	1,644,832	1,532,000	1,641,278					3.375	1.475	MN	6,463		12/30/2021	11/16/2025
046353-AM-0	ASTRAZENECA PLC SENIOR UNSECURED		C	1	2.A FE	280,188	128.4790	286,508	223,000	280,188					4.375	2.882	MN	1,220		12/30/2021	11/16/2045
046353-AX-6	ASTRAZENECA PLC SENIOR UNSECURED		C	1	1.G FE	5,147,896	89.0460	5,199,396	5,839,000	5,147,942		46			2.125	2.723	FA	49,976		12/30/2021	08/06/2050
046353-AZ-1	ASTRAZENECA PLC SENIOR UNSECURED		C	1	2.A FE	321,972	105.2260	328,305	312,000	321,972					3.000	2.839	MN	858		12/30/2021	05/28/2051
05330G-AA-2	AUTORIDAD CANAL DE PANAM SENIOR UNSECURED		C	1	1.G FE	480,995	121.7710	480,995	395,000	480,995					4.950	2.904	JJ	8,256		12/30/2021	07/29/2035
05523R-AC-1	BAE SYSTEMS PLC SENIOR UNSECURED		C	1	2.B FE	491,161	135.5740	496,201	366,000	491,161					5.800	3.409	AO	4,717		12/30/2021	10/11/2041
05530Q-AK-6	BAT INTL FINANCE PLC SENIOR UNSECURED		C	1	2.B FE	5,398,490	106.2530	5,402,965	5,085,000	5,398,490					3.950	2.093	JD	8,927		12/30/2021	06/15/2025
05541V-AF-3	BG ENERGY CAPITAL PLC SENIOR UNSECURED		C	1	1.E FE	3,329,452	128.3770	3,346,788	2,607,000	3,329,452					5.125	3.220	AO	28,206		12/30/2021	10/15/2041
055450-AH-3	BHP BILLITON FINANCE SENIOR UNSECURED		C		1.F FE	861,757	118.9530	862,409	725,000	861,757					6.420	1.712	MS	15,515		12/30/2021	03/01/2026
055451-AU-2	BHP BILLITON FIN USA LTD SENIOR UNSECURED		C	1	1.F FE	11,992,090	105.1310	11,993,344	11,408,000	11,992,090					3.850	0.894	MS	111,022		12/30/2021	09/30/2023
055451-AV-0	BHP BILLITON FIN USA LTD SENIOR UNSECURED		C	1	1.F FE	1,720,203	132.6220	1,740,001	1,312,000	1,720,203					5.000	3.035	MS	16,582		12/30/2021	09/30/2043
05565Q-CJ-5	BP CAPITAL MARKETS PLC SENIOR UNSECURED		C	1	1.F FE	7,789,580	105.1090	7,791,730	7,413,000	7,789,580					3.994	1.038	MS	78,131		12/30/2021	09/26/2023
05565Q-CP-1	BP CAPITAL MARKETS PLC SENIOR UNSECURED		C	1	1.G FE	15,298,892	105.3870	15,307,462	14,525,000	15,298,892					3.814	1.248	FA	216,977		12/30/2021	02/10/2024
05565Q-CS-5	BP CAPITAL MARKETS PLC SENIOR UNSECURED		C	1	1.F FE	6,178,645	106.4600	6,185,326	5,810,000	6,178,645					3.535	1.257	MN	32,519		12/30/2021	11/04/2024
05565Q-DA-3	BP CAPITAL MARKETS PLC SENIOR UNSECURED		C	1	1.F FE	10,277,273	106.4660	10,283,551	9,659,000	10,277,273					3.506	1.459	MS	97,831		12/30/2021	03/17/2025
05578D-AG-7	BPCE SA SENIOR PREFERRED		C		1.E FE	5,299,648	106.4640	5,300,843	4,979,000	5,299,648					4.000	1.144	AO	42,045		12/30/2021	04/15/2024
05578D-AX-0	BPCE SA SENIOR PREFERRED		C		1.E FE	6,983,324	106.5590	6,964,696	6,536,000	6,983,324					3.375	1.911	JD	17,770		12/30/2021	12/02/2026
05583J-AJ-1	BPCE SA SENIOR UNSECURED		C	2	2.A FE	13,808,014	96.4620	13,854,837	14,363,000	13,808,152		138			2.277	2.719	JJ	146,262		12/30/2021	01/20/2032
056752-AG-3	BAIDU INC SENIOR UNSECURED		C	1	1.G FE	2,345,858	107.6430	2,344,465	2,178,000	2,345,858					4.125	1.841	JD	250		12/30/2021	06/30/2025
056752-AJ-7	BAIDU INC SENIOR UNSECURED		C	1	1.G FE	4,672,534	107.1950	4,670,486	4,357,000	4,672,534					3.625	2.223	JJ	76,777		12/30/2021	07/06/2027
05890P-ZA-7	BANC CREDITO INVERSIONES SENIOR UNSECURED		C	1	1.G FE	2,495,838	106.7510	2,495,838	2,338,000	2,495,838					3.500	2.248	AO	17,957		12/30/2021	10/12/2027
059597-AE-4	BANCO GENERAL SA SENIOR UNSECURED		C	1	2.B FE	942,709	107.1260	942,709	880,000	942,709					4.125	2.744	FA	14,520		12/30/2021	08/07/2027
05971K-AC-3	BANCO SANTANDER SA Sr Preferred		C		1.F FE	211,012	105.7870	211,574	200,000	211,012					3.306	2.496	JD	73		12/30/2021	06/27/2029
05971K-AF-6	BANCO SANTANDER SA SENIOR UNSECURED		C		1.G FE	14,328,960	105.6700	14,371,120	13,600,000	14,328,960					3.490	2.771	MN	43,509		12/30/2021	05/28/2030
06738E-AE-5	BARCLAYS PLC SENIOR UNSECURED		C		2.B FE	3,098,568	105.6200	3,097,835	2,933,000	3,098,568					3.650	1.831	MS	31,224		12/30/2021	03/16/2025
06738E-AN-5	BARCLAYS PLC SENIOR UNSECURED		C		2.B FE	1,923,170	109.3730	1,924,965	1,760,000	1,923,170					4.375	1.972	JJ	36,147		12/30/2021	01/12/2026
06849U-AD-7	BARRICK PD AU FIN PTY LT SENIOR UNSECURED		C	1	2.A FE	154,013	136.3820	155,475	114,000	154,013					5.950	3.321	AO	1,432		12/30/2021	10/15/2039
08861J-AB-5	BHARTI AIRTEL INTERNATIO SENIOR UNSECURED		C	1	2.C FE	1,129,356	107.5370	1,126,988	1,048,000	1,129,356					5.350	2.005	MN	6,386		12/30/2021	05/20/2024
09659W-2D-5	BNP PARIBAS SENIOR UNSECURED		C		1.G FE	5,487,466	105.0400	5,491,491	5,228,000	5,487,466					3.375	1.685	JJ	84,302		12/30/2021	01/09/2025
09659W-2F-0	BNP PARIBAS SENIOR UNSECURED		C		1.G FE	8,881,866	112.1620	8,897,811	7,933,000	8,881,866					4.400	2.433	FA	132,834		12/30/2021	08/14/2028
09659W-2H-6	BNP PARIBAS SENIOR UNSECURED		C	2	1.G FE	2,944,757	116.4390	2,951,729	2,535,000	2,944,757					5.198	2.924	JJ	62,590		12/30/2021	01/10/2030
09659W-2K-9	BNP PARIBAS SENIOR UNSECURED		C	2	1.G FE	37,180,854	102.9700	37,252,487	36,178,000	37,180,854					3.052	2.704	JJ	515,271		12/30/2021	01/13/2031
09659W-2P-8	BNP PARIBAS SENIOR UNSECURED		C	2	1.G FE	8,844,487	101.4370	8,907,183	8,781,000	8,844,487					2.871	2.790	AO	50,421		12/30/2021	04/19/2032
09681L-AE-0	BOC AVIATION LTD SENIOR UNSECURED		C	2	1.G FE	3,824,605	105.2420	3,821,337	3,631,000	3,824,605					3.500	2.493	MS	36,360		12/30/2021	09/18/2027
09952A-AC-0	BORAL FINANCE PTY LTD SENIOR UNSECURED		C	1	2.B FE	1,035,614	106.1460	1,038,108	978,000	1,035,614					3.750	2.731	MN	6,113		12/30/2021	05/01/2028
111013-AL-2	SKY PLC SENIOR UNSECURED		C	1	1.G FE	4,095,593	106.5020	4,097,132	3,847,000	4,095,593					3.750	1.315	MS	42,077		12/30/2021	09/16/2024
111021-AE-1	BRITISH TELECOM PLC SENIOR UNSECURED		C	1	2.B FE	40,895,369	146.5700	40,992,698	27,968,000	40,895,369					9.625	3.555	JD	119,641		12/30/2021	12/15/2030
11102A-AE-1	BRITISH TELECOMMUNICATIO SENIOR UNSECURED		C	1	2.B FE	1,652,819	102.3160	1,655,473	1,618,000	1,652,819					3.250	2.941	MN	7,742		12/30/2021	11/08/2029
11778B-AB-8	BSKYB FINANCE UK PLC SENIOR UNSECURED		C	1	1.G FE	1,448,246	142.0660	1,460,439	1,028,000	1,448,246					6.500	2.886	AO	14,106		12/30/2021	10/15/2035
12563U-AB-3	CK HUTCHISON INTL 17 LTD SENIOR UNSECURED		C		1.F FE	2,333,335	107.1460	2,333,640	2,178,000	2,333,335					3.500	2.063	AO	18,211		12/30/2021	04/05/2027
12563X-AC-5	CK HUTCHISON INTL 17 LTD SENIOR UNSECURED		C		1.F FE	2,315,192	106.5280	2,320,180	2,178,000	2,315,192					3.250	2.081	MS	18,090		12/30/2021	09/29/2027
151191-AZ-6	CELULOSA ARAUCO CONSTITU SENIOR UNSECURED		C	1	2.C FE	1,111,404	106.2510	1,113,510	1,048,000	1,111,404					4.500	2.084	FA	19,650		12/30/2021	08/01/2024
21685W-CJ-4	COOPERATIEVE RABOBANK UA SENIOR SECURED		C		1.D FE	1,795,794	140.5830	1,814,927	1,291,000	1,795,794					5.250	2.657	MN	6,966		12/30/2021	05/24/2041
21688A-AE-2	RABOBANK NEDERLAND NY SENIOR PREFERRED		C		1.D FE	433,715	106.6600	434,106	407,000	433,715					3.375	1.387	MN	1,526		12/30/2021	05/21/2025
22303Q-AH-3	COVIDIEN INTL FINANCE SA SENIOR UNSECURED		C	1	1.G FE	832,836	142.4190	836,000	587,000	832,836					6.550	3.160	AO	8,117		12/30/2021	10/15/2037
22532L-AM-6	CREDIT AGRICOLE LONDON SENIOR PREFERRED		C		1.D FE	9,539,897	105.9820	9,543,679	9,005,000	9,539,897					3.875	1.237	AO	73,666		12/30/2021	04/15/2024
225401-AC-2	CREDIT SUISSE GROUP AG SENIOR UNSECURED		C	1	2.A FE	5,765,181	108.6150	5,772,887	5,315,000	5,765,181					4.282	2.747	JJ	108,737		12/30/2021	01/09/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
225401-AF-5	CREDIT SUISSE GROUP AG SENIOR UNSECURED		C	1	2.A FE	2,194,760	107.1220	2,199,215	2,053,000	2,194,760					3.869	2.781	JJ	37,288		12/30/2021	01/12/2029
225401-AP-3	CREDIT SUISSE GROUP AG SENIOR UNSECURED		C	1	2.A FE	21,850,981	110.3910	21,963,393	19,896,000	21,850,981					4.194	2.940	AO	208,610		12/30/2021	04/01/2031
225401-AU-2	CREDIT SUISSE GROUP AG SENIOR UNSECURED		C	1	2.A FE	267,532	101.8690	268,934	264,000	267,532					3.091	2.940	MN	1,065		12/30/2021	05/14/2032
225433-AC-5	CREDIT SUISSE GROUP AG SENIOR UNSECURED		C		2.A FE	7,552,326	106.1530	7,558,094	7,120,000	7,552,326					3.750	1.811	MS	70,458		12/30/2021	03/26/2025
225433-AF-8	CREDIT SUISSE GROUP AG SENIOR UNSECURED		C		2.A FE	1,050,496	127.0030	1,057,935	833,000	1,050,496					4.875	3.269	MN	5,189		12/30/2021	05/15/2045
225433-AR-2	CREDIT SUISSE GROUP AG SENIOR UNSECURED		C		2.A FE	12,367,114	110.2310	12,396,578	11,246,000	12,367,114					4.550	2.110	AO	103,760		12/30/2021	04/17/2026
23330J-AA-9	DP WORLD LTD SENIOR UNSECURED		C		2.C FE	341,713	131.4930	341,882	260,000	341,713					6.850	4.092	JJ	8,856		12/30/2021	07/02/2037
23636A-AR-2	DANSKE BANK A/S SENIOR UNSECURED		C		2.A FE	2,067,062	111.4940	2,071,559	1,858,000	2,067,062					4.375	2.477	JD	4,290		12/30/2021	06/12/2028
238791-AB-3	DAVINCIRE HOLDINGS LTD SENIOR UNSECURED		C	1	2.B FE	2,868,153	101.4690	2,870,558	2,829,000	2,868,153					4.750	4.298	MN	22,396		12/30/2021	05/01/2025
24820R-AG-3	STATOIL ASA SENIOR UNSECURED		C	1	1.D FE	3,744,610	128.4140	3,748,405	2,919,000	3,744,610					6.500	2.088	JD	15,811		12/30/2021	12/01/2028
251526-CD-9	DEUTSCHE BANK NY SENIOR UNSECURED		C	2	2.B FE	1,301,396	105.3550	1,305,348	1,239,000	1,301,396					3.547	2.947	MS	12,574		12/30/2021	09/18/2031
25155F-AB-2	DEUTSCHE ANN FIN BV SENIOR UNSECURED		C	1	2.A FE	2,959,646	105.2850	2,959,561	2,811,000	2,959,646					5.000	1.921	AO	34,747		12/30/2021	10/02/2023
25156P-AC-7	DEUTSCHE TELEKOM INT FIN SENIOR UNSECURED		C		2.B FE	57,526,648	145.4370	58,062,814	39,923,000	57,526,648					8.750	2.847	JD	155,256		12/30/2021	06/15/2030
25156P-AR-4	DEUTSCHE TELEKOM INT FIN SENIOR UNSECURED		C	1	2.B FE	407,091	124.8640	410,803	329,000	407,091					4.875	3.260	MS	5,123		12/30/2021	03/06/2042
25243Y-AH-2	DIAGEO CAPITAL PLC SENIOR UNSECURED		C	1	1.G FE	2,912,922	140.0340	2,925,310	2,089,000	2,912,922					5.875	2.631	MS	31,023		12/30/2021	09/30/2036
25243Y-AU-3	DIAGEO CAPITAL PLC SENIOR UNSECURED		C	1	1.G FE	2,427,345	102.1550	2,427,203	2,376,000	2,427,345					2.625	0.986	AO	10,742		12/30/2021	04/29/2023
268317-AC-8	ELECTRICITE DE FRANCE SA SENIOR UNSECURED		C		1.G FE	5,099,536	146.3400	5,145,314	3,516,000	5,099,536					6.950	3.440	JJ	105,211		12/30/2021	01/26/2039
268317-AE-4	ELECTRICITE DE FRANCE SA SENIOR UNSECURED		C		1.G FE	722,222	131.5150	728,593	554,000	722,222					5.600	3.347	JJ	13,271		12/30/2021	01/27/2040
268317-AK-0	ELECTRICITE DE FRANCE SA SENIOR UNSECURED		C		1.G FE	4,565,458	124.6060	4,617,898	3,706,000	4,565,458					4.875	3.376	JJ	79,795		12/30/2021	01/22/2044
268317-AQ-7	ELECTRICITE DE FRANCE SA SENIOR UNSECURED		C	1	2.A FE	1,486,082	125.8740	1,492,866	1,186,000	1,486,082					4.950	3.391	AO	12,720		12/30/2021	10/13/2045
268317-AR-5	ELECTRICITE DE FRANCE SA SENIOR UNSECURED		C	1	2.A FE	1,301,571	133.9310	1,323,238	988,000	1,301,571					5.250	3.615	AO	11,239		12/30/2021	10/13/2055
268789-AB-0	E.ON INTL FINANCE BV SENIOR UNSECURED		C	1	2.B FE	423,068	141.8410	426,941	301,000	423,068					6.650	3.395	AO	3,392		12/30/2021	04/30/2038
279158-AC-3	ECOPETROL SA SENIOR UNSECURED		C	1	3.A FE	2,222,841	106.0010	2,222,841	2,097,000	2,222,841					5.875	2.288	MS	35,249		12/30/2021	09/18/2023
279158-AE-9	ECOPETROL SA SENIOR UNSECURED		C	1	3.A FE	764,906	110.5000	765,765	693,000	764,906					7.375	6.477	MS	14,623		12/30/2021	09/18/2043
279158-AJ-8	ECOPETROL SA SENIOR UNSECURED		C	1	3.A FE	367,331	95.6260	367,204	384,000	367,331					5.875	6.229	MN	2,068		12/30/2021	05/28/2045
29268B-AC-5	ENEL FINANCE INTL NV SENIOR UNSECURED		C		2.A FE	2,341,970	142.6230	2,357,558	1,653,000	2,341,970					6.800	3.362	MS	33,097		12/30/2021	09/15/2037
29268B-AF-8	ENEL FINANCE INTL NV SENIOR UNSECURED		C		2.A FE	3,116,945	133.1550	3,143,790	2,361,000	3,116,945					6.000	3.554	AO	33,054		12/30/2021	10/07/2039
29278G-AF-5	ENEL FINANCE INTL NV SENIOR UNSECURED		C	1	2.A FE	542,209	106.9710	543,413	508,000	542,209					3.500	2.338	AO	4,198		12/30/2021	04/06/2028
29446M-AF-9	EQUINOR ASA SENIOR UNSECURED		C	1	1.D FE	3,679,983	107.5370	3,703,574	3,444,000	3,679,983					3.125	2.213	AO	25,411		12/30/2021	04/06/2030
29446M-AH-5	EQUINOR ASA SENIOR UNSECURED		C	1	1.D FE	173,754	114.8930	175,786	153,000	173,754					3.700	2.986	AO	1,337		12/30/2021	04/06/2050
30217A-AB-9	EXPERIAN FINANCE PLC SENIOR UNSECURED		C	1	2.A FE	3,608,233	111.1100	3,616,631	3,255,000	3,608,233					4.250	2.565	FA	57,641		12/30/2021	02/01/2029
33938E-AU-1	FLEX LTD SENIOR UNSECURED		C	1	2.C FE	1,724,854	108.8270	1,725,996	1,586,000	1,724,854					4.750	2.111	JD	3,348		12/30/2021	06/15/2025
35177P-AL-1	ORANGE SA SENIOR UNSECURED		C	1	2.A FE	65,559,932	153.3740	65,746,833	42,867,000	65,559,932					9.000	2.502	MS	1,286,010		12/30/2021	03/01/2031
35177P-AX-5	ORANGE SA SENIOR UNSECURED		C	1	2.A FE	127,379	131.9620	129,323	98,000	127,379					5.375	3.315	JJ	2,458		12/30/2021	01/13/2042
4041A2-AF-1	HBOS PLC SUBORDINATED		C		2.A FE	423,623	132.0230	425,114	322,000	423,623					6.000	2.841	MN	3,220		12/30/2021	11/01/2033
404280-AH-2	HSBC HOLDINGS PLC SUBORDINATED		C		2.A FE	599,430	138.6510	604,518	436,000	599,430					6.500	3.400	MS	8,345		12/30/2021	09/15/2037
404280-AW-9	HSBC HOLDINGS PLC SENIOR UNSECURED		C		1.G FE	13,454,634	109.6300	13,470,238	12,287,000	13,454,634					4.300	1.927	MS	165,840		12/30/2021	03/08/2026
404280-BB-4	HSBC HOLDINGS PLC SENIOR UNSECURED		C		1.G FE	5,907,604	107.9040	5,916,376	5,483,000	5,907,604					3.900	2.051	MN	21,384		12/30/2021	05/25/2026
404280-BK-4	HSBC HOLDINGS PLC SENIOR UNSECURED		C	2	1.G FE	4,861,799	108.1610	4,870,490	4,503,000	4,861,799					4.041	2.639	MS	54,590		12/30/2021	03/13/2028
404280-BT-5	HSBC HOLDINGS PLC SENIOR UNSECURED		C	2	1.G FE	6,499,647	112.1120	6,513,707	5,810,000	6,499,647					4.583	2.810	JD	8,876		12/30/2021	06/19/2029
404280-CC-1	HSBC HOLDINGS PLC SENIOR UNSECURED		C	2	1.G FE	33,059,215	108.5710	33,143,469	30,527,000	33,059,215					3.973	2.854	MN	131,391		12/30/2021	05/22/2030
423012-AD-5	HEINEKEN NV SENIOR UNSECURED		C	1	2.A FE	5,114,400	102.1450	5,114,400	5,007,000	5,114,400					2.750	1.022	AO	34,423		12/30/2021	04/01/2023
423012-AE-3	HEINEKEN NV SENIOR UNSECURED		C	1	2.A FE	95,192	117.4410	96,302	82,000	95,192					4.000	2.957	AO	820		12/30/2021	10/01/2042
44841D-AB-8	HUTCHISON WHAMPOA FIN SENIOR UNSECURED		C		1.F FE	6,176,437	106.2580	6,173,590	5,810,000	6,176,437					3.625	1.348	AO	35,687		12/30/2021	10/31/2024
44962L-AJ-6	IHS MARKIT LTD SENIOR UNSECURED		D	1	3.A FE	8,168,940	113.7500	8,153,600	7,168,000	8,168,940					4.250	2.180	MN	50,773		12/30/2021	05/01/2029
453140-AB-1	IMPERIAL BRANDS FINANCE SENIOR UNSECURED		C	1	2.B FE	14,950,596	101.8670	14,948,982	14,675,000	14,950,596					3.500	1.788	FA	199,743		12/30/2021	02/11/2023
453140-AF-2	IMPERIAL BRANDS FINANCE SENIOR UNSECURED		C	1	2.B FE	2,099,336	107.4080	2,100,900	1,956,000	2,099,336					4.250	2.102	JJ	36,947		12/30/2021	07/21/2025
456837-AH-6	ING GROEP NV SENIOR UNSECURED		C		1.G FE	4,209,712	109.3740	4,208,712	3,848,000	4,209,712					3.950	2.051	MS	38,843		12/30/2021	03/29/2027
456837-AM-5	ING GROEP NV SENIOR UNSECURED		C		1.G FE	16,577,574	114.7780	16,631,332	14,490,000	16,577,574					4.550	2.240	AO	162,992		12/30/2021	10/02/2028
456837-AQ-6	ING GROEP NV SENIOR UNSECURED		D		1.G FE	31,629,542	111.7670	31,760,855	28,417,000	31,629,542					4.050	2.350	AO	262,147		12/30/2021	04/09/2029
456837-AW-3	ING GROEP NV SENIOR UNSECURED		C	2	1.G FE	1,629,802	102.2080	1,636,350	1,601,000	1,629,802					2.727	2.526	AO	10,915		12/30/2021	04/01/2032
46653K-AA-6	JAB HOLDINGS BV SENIOR UNSECURED		C	1	2.B FE	4,335,571	98.0170	4,349,994	4,438,000	4,335,599		28			2.200	2.491	MN	10,306		12/30/2021	11/23/2030
46653K-AB-4	JAB HOLDINGS BV SENIOR UNSECURED		C	1	2.B FE	319,569	108.8600	323,314	297,000	319,569					3.750	3.342	MN	1,021		12/30/2021	05/28/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
478375-AH-1	JOHNSON CONTROLS INTL PL SENIOR UNSECURED		C	1	2.B FE	149,153	138.0360	150,459	109,000	149,153					6.000	2.807	JJ	3,016		12/30/2021	01/15/2036
478375-AK-4	JOHNSON CONTROLS INTL PL SENIOR UNSECURED		C	1	2.B FE	70,501	122.8920	71,277	58,000	70,501					5.250	3.710	JD	254		12/30/2021	12/01/2041
478375-AL-2	JOHNSON CONTROLS INTL PL SENIOR UNSECURED		C	1	2.B FE	345,712	120.5920	349,717	290,000	345,712					4.625	3.397	JJ	6,669		12/30/2021	07/02/2044
500472-AC-9	PHILIPS ELECTRONICS NV SENIOR UNSECURED		C	1	2.A FE	388,573	146.2500	391,950	268,000	388,573					6.875	3.274	MS	5,630		12/30/2021	03/11/2038
50220P-AD-5	LSEGA FINANCING PLC SENIOR UNSECURED		C	1	1.G FE	18,343,198	100.4030	18,403,870	18,330,000	18,343,198					2.500	2.491	AO	108,198		12/30/2021	04/06/2031
50247V-AA-7	LYB INTL FINANCE BV SENIOR UNSECURED		C	1	2.B FE	13,546,899	104.4820	13,550,271	12,969,000	13,546,899					4.000	1.078	JJ	239,206		12/30/2021	07/15/2023
50247V-AC-3	LYB INTL FINANCE BV SENIOR UNSECURED		C	1	2.B FE	269,456	123.8700	272,514	220,000	269,456					4.875	3.421	MS	3,158		12/30/2021	03/15/2044
532522-AA-7	LIMA METRO LINE 2 FIN LT 1ST LIEN SECURED		C		2.B FE	2,551,850	114.9360	2,569,962	2,235,994	2,551,850					5.875	3.548	JAJO	31,382		12/30/2021	07/05/2034
539439-AQ-2	LLOYDS BANKING GROUP PLC SENIOR UNSECURED		C	2	1.F FE	35,427,149	106.8750	35,540,212	33,254,000	35,427,149					3.574	2.529	MN	178,275		12/30/2021	11/07/2028
539439-AT-6	LLOYDS BANKING GROUP PLC SENIOR UNSECURED		C		1.F FE	15,042,876	113.8240	15,075,989	13,245,000	15,042,876					4.550	2.328	FA	225,993		12/30/2021	08/16/2028
53944V-AH-2	LLOYDS BANK PLC SENIOR UNSECURED		C		1.E FE	2,769,911	106.0910	2,772,158	2,613,000	2,769,911					3.500	1.661	MN	11,940		12/30/2021	05/14/2025
53944Y-AD-5	LLOYDS BANKING GROUP PLC SENIOR UNSECURED		C		1.F FE	6,030,968	108.2780	6,038,664	5,577,000	6,030,968					3.750	2.039	JJ	98,759		12/30/2021	01/11/2027
55608J-AK-4	MACQUARIE GROUP LTD SENIOR UNSECURED		C	2	1.G FE	7,813,608	107.4210	7,801,987	7,263,000	7,813,608					3.763	2.559	MN	25,053		12/30/2021	11/28/2028
606822-AD-6	MITSUBISHI UFJ FIN GRP SENIOR UNSECURED		C		1.G FE	16,665,455	108.2500	16,682,407	15,411,000	16,665,455					3.850	1.814	MS	197,775		12/30/2021	03/01/2026
606822-AJ-3	MITSUBISHI UFJ FIN GRP SENIOR UNSECURED		C		1.G FE	2,828,376	104.0440	2,832,078	2,722,000	2,828,376					2.757	1.884	MS	22,514		12/30/2021	09/13/2026
606822-AN-4	MITSUBISHI UFJ FIN GRP SENIOR UNSECURED		C		1.G FE	1,572,531	108.4430	1,574,592	1,452,000	1,572,531					3.677	1.972	FA	19,131		12/30/2021	02/22/2027
606822-AR-5	MITSUBISHI UFJ FIN GRP SENIOR UNSECURED		C		1.G FE	10,849,206	106.8670	10,865,168	10,167,000	10,849,206					3.287	2.007	JJ	144,815		12/30/2021	07/25/2027
606822-AV-6	MITSUBISHI UFJ FIN GRP SENIOR UNSECURED		C		1.G FE	5,630,174	110.9770	5,642,071	5,084,000	5,630,174					3.961	2.096	MS	66,566		12/30/2021	03/02/2028
606822-BB-9	MITSUBISHI UFJ FIN GRP SENIOR UNSECURED		C		1.G FE	1,411,684	120.1900	1,425,453	1,186,000	1,411,684					4.286	2.838	JJ	21,886		12/30/2021	07/26/2038
606822-BC-7	MITSUBISHI UFJ FIN GRP SENIOR UNSECURED		C		1.G FE	22,302,129	112.1620	22,347,157	19,924,000	22,302,129					4.050	2.128	MS	246,560		12/30/2021	09/11/2028
606822-BK-9	MITSUBISHI UFJ FIN GRP SENIOR UNSECURED		C		1.G FE	258,442	113.6600	261,418	230,000	258,442					3.751	2.851	JJ	3,906		12/30/2021	07/18/2039
606822-BM-5	MITSUBISHI UFJ FIN GRP SENIOR UNSECURED		C		1.G FE	11,042,724	105.7350	11,072,569	10,472,000	11,042,724					3.195	2.401	JJ	151,491		12/30/2021	07/18/2029
606822-BR-4	MITSUBISHI UFJ FIN GRP SENIOR UNSECURED		C		1.G FE	390,499	100.9480	391,678	388,000	390,499					2.559	2.471	FA	3,475		12/30/2021	02/25/2030
606822-BU-7	MITSUBISHI UFJ FIN GRP SENIOR UNSECURED		C		1.G FE	5,676,429	97.2300	5,694,761	5,857,000	5,676,483		54			2.048	2.450	JJ	54,645		12/30/2021	07/17/2030
60687Y-AD-1	MIZUHO FINANCIAL GROUP SENIOR UNSECURED		C		1.G FE	5,647,473	106.6520	5,653,623	5,301,000	5,647,473					3.477	1.881	AO	40,447		12/30/2021	04/12/2026
60687Y-AG-4	MIZUHO FINANCIAL GROUP SENIOR UNSECURED		C		1.G FE	2,755,125	104.1000	2,758,650	2,650,000	2,755,125					2.839	1.952	MS	22,570		12/30/2021	09/13/2026
60687Y-AM-1	MIZUHO FINANCIAL GROUP SENIOR UNSECURED		C		1.G FE	1,506,285	105.4230	1,508,603	1,431,000	1,506,285					3.170	2.183	MS	13,861		12/30/2021	09/11/2027
60687Y-AR-0	MIZUHO FINANCIAL GROUP SENIOR UNSECURED		C		1.G FE	7,257,597	111.0350	7,272,792	6,550,000	7,257,597					4.018	2.142	MS	84,802		12/30/2021	03/05/2028
60687Y-AT-6	MIZUHO FINANCIAL GROUP SENIOR UNSECURED		C	2	1.G FE	8,072,931	111.6960	8,091,258	7,244,000	8,072,931					4.254	2.603	MS	94,160		12/30/2021	09/11/2029
60687Y-AX-7	MIZUHO FINANCIAL GROUP SENIOR UNSECURED		C	2	1.G FE	1,156,570	104.9510	1,159,709	1,105,000	1,156,570					3.153	2.542	JJ	15,969		12/30/2021	07/16/2030
60687Y-BA-6	MIZUHO FINANCIAL GROUP SENIOR UNSECURED		C	2	1.G FE	1,508,789	103.2790	1,513,037	1,465,000	1,508,789					2.869	2.485	MS	12,609		12/30/2021	09/13/2030
60687Y-BH-1	MIZUHO FINANCIAL GROUP SENIOR UNSECURED		C	2	1.G FE	27,729,195	97.8720	27,818,159	28,423,000	27,729,384		189			2.201	2.490	JJ	297,155		12/30/2021	07/10/2031
60687Y-BL-2	MIZUHO FINANCIAL GROUP SENIOR UNSECURED		C	2	1.G FE	9,893,412	96.3110	9,954,705	10,336,000	9,893,526		113			1.979	2.479	MS	64,206		12/30/2021	09/08/2031
60687Y-BQ-1	MIZUHO FINANCIAL GROUP SENIOR UNSECURED		C	2	1.G FE	11,697,099	97.3530	11,737,851	12,057,000	11,697,180		82			2.172	2.500	MN	28,370		12/30/2021	05/22/2032
62878U-2B-7	NBN CO LTD SENIOR UNSECURED		C	1	1.E FE	452,863	100.4720	453,129	451,000	452,863					2.625	2.575	MN	1,842		12/30/2021	05/05/2031
62954H-AF-5	NXP BV/NXP FDG/NXP USA SENIOR UNSECURED		C	1	2.B FE	208,944	103.6460	215,584	208,000	208,944					3.250	3.218	MN	939		12/30/2021	05/11/2041
62954W-AE-5	NTT FINANCE CORP SENIOR UNSECURED		C	1	1.F FE	3,981,012	100.0230	3,997,919	3,997,000	3,981,016		4			2.065	2.113	AO	20,176		12/30/2021	04/03/2031
638602-BP-6	NATIONWIDE BLDG SOCIETY SENIOR PREFERRED		C		1.E FE	1,565,343	107.8830	1,566,461	1,452,000	1,565,343					3.900	1.633	JJ	25,168		12/30/2021	07/21/2025
63861V-AE-7	NATIONWIDE BLDG SOCIETY Sr Non Preferred		C	2	2.A FE	1,470,795	109.9630	1,474,604	1,341,000	1,470,795					3.960	2.685	JJ	24,044		12/30/2021	07/18/2030
654744-AD-3	NISSAN MOTOR CO SENIOR UNSECURED		C	1	2.C FE	3,278,572	111.9440	3,286,676	2,936,000	3,278,572					4.810	3.260	MS	40,797		12/30/2021	09/17/2030
65535H-AQ-2	NOMURA HOLDINGS INC SENIOR UNSECURED		C		2.A FE	3,231,743	103.1800	3,240,884	3,141,000	3,231,743					3.103	2.701	JJ	44,672		12/30/2021	01/16/2030
65535H-AS-8	NOMURA HOLDINGS INC SENIOR UNSECURED		C		2.A FE	19,009,548	99.6460	19,069,255	19,137,000	19,009,592		45			2.679	2.767	JJ	234,978		12/30/2021	07/16/2030
685218-AB-5	ORANGE SA SENIOR UNSECURED		C	1	2.A FE	656,546	136.9430	662,804	484,000	656,546					5.500	3.230	FA	10,722		12/30/2021	02/06/2044
686330-AN-1	ORIX CORP SENIOR UNSECURED		C		1.G FE	4,519,809	99.7520	4,535,723	4,547,000	4,519,817		8			2.250	2.322	MS	31,829		12/30/2021	03/09/2031
69370R-AF-4	PERTAMINA PERSERO PT SENIOR UNSECURED		C	2	2.B FE	7,789,714	101.9250	7,774,839	7,628,000	7,789,714					3.100	2.804	JJ	105,097		12/30/2021	01/21/2030
70501V-AA-6	PEARSON FUNDING FIVE PLC SENIOR UNSECURED		C	1	2.C FE	10,044,334	101.2940	10,045,326	9,917,000	10,044,334					3.250	2.281	MN	47,450		12/30/2021	05/08/2023
714264-AK-4	PERNOD RICARD SA SENIOR UNSECURED		C	1	2.A FE	393,974	135.7650	397,791	293,000	393,974					5.500	3.165	JJ	7,431		12/30/2021	01/15/2042
714295-AA-0	PERRIGO FINANCE UNLIMITD SENIOR UNSECURED		C	1	3.A FE	1,086,753	99.6030	1,098,621	1,103,000	1,086,752					4.900	5.009	JD	2,402		12/30/2021	12/15/2044
71429M-AB-1	PERRIGO FINANCE UNLIMITE SENIOR UNSECURED		C	1	3.A FE	1,313,555	106.9830	1,314,821	1,229,000	1,313,555					4.375	2.636	MS	15,832		12/30/2021	03/15/2026
71429M-AC-9	PERRIGO FINANCE UNLIMITE SENIOR UNSECURED		C	1	3.A FE	9,757,740	101.3950	9,785,631	9,651,000	9,757,740					3.150	3.001	JD	13,511		12/30/2021	06/15/2030
74365P-AE-8	PROSUS NV SENIOR UNSECURED		C	1	2.C FE	3,102,013	93.5920	3,156,858	3,373,000	3,102,028		15			3.832	4.319	FA	51,342		12/30/2021	02/08/2051
74435K-AA-3	PRUDENTIAL PLC SENIOR UNSECURED		C		1.F FE	9,175,429	106.8440	9,202,474	8,613,000	9,175,429					3.125	2.257	AO	57,570		12/30/2021	04/14/2030
756250-AE-9	RECKITT BENCKISER TSY SENIOR UNSECURED		C	2	1.G FE	1,283,342	106.1780	1,287,939	1,213,000	1,283,342					3.000	1.883	JD	505		12/30/2021	06/26/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75968N-AD-3	RENAISSANCERE HOLDINGS L SENIOR UNSECURED		D	1	1.G FE	3,916,432	108.6790	3,936,353	3,622,000	3,916,432					3.600	2.379	AO	27,527		12/30/2021	04/15/2029
767201-AL-0	RIO TINTO FIN USA LTD SENIOR UNSECURED		C	1	1.F FE	1,863,445	133.3840	1,883,382	1,412,000	1,863,445					5.200	2.971	MN	12,033		12/30/2021	11/02/2040
76720A-AD-8	RIO TINTO FIN USA PLC SENIOR UNSECURED		D	1	1.F FE	753,584	128.4590	761,762	593,000	753,584					4.750	2.961	MS	7,746		12/30/2021	03/22/2042
76720A-AG-1	RIO TINTO FIN USA PLC SENIOR UNSECURED		C	1	1.F FE	550,095	119.9010	556,341	464,000	550,095					4.125	2.921	FA	6,912		12/30/2021	08/21/2042
780097-BA-8	NATWEST GROUP PLC SENIOR UNSECURED		C		2.A FE	2,609,301	111.2830	2,611,812	2,347,000	2,609,301					4.800	2.049	AO	26,912		12/30/2021	04/05/2026
780097-BG-5	NATWEST GROUP PLC SENIOR UNSECURED		C	2	2.A FE	2,229,756	114.4610	2,237,713	1,955,000	2,229,756					4.892	2.773	MN	11,424		12/30/2021	05/18/2029
780641-AH-9	KONINKLIJKE KPN NV SENIOR UNSECURED		C	1	2.B FE	32,333,218	142.0040	32,433,714	22,840,000	32,333,218					8.375	2.951	AO	478,213		12/30/2021	10/01/2030
78413H-AB-5	SES SENIOR UNSECURED		C	1	2.C FE	123,344	114.5030	124,808	109,000	123,344					5.300	4.345	AO	1,396		12/30/2021	04/04/2043
78448T-AE-2	SMBC AVIATION CAPITAL FI SENIOR UNSECURED		C	1	1.G FE	3,217,846	104.3830	3,219,172	3,084,000	3,217,846					3.550	1.613	AO	23,113		12/30/2021	04/15/2024
784620-AE-9	SP POWERASSETS LTD SENIOR UNSECURED		C	1	1.B FE	521,103	106.5160	520,863	489,000	521,103					3.000	1.791	MS	3,871		12/30/2021	09/26/2027
78520L-AB-6	SABIC CAPITAL II BV SENIOR UNSECURED		C		1.G FE	6,124,784	112.7460	6,125,490	5,433,000	6,124,784					4.500	2.449	AO	55,009		12/30/2021	10/10/2028
80281L-AG-0	SANTANDER UK GROUP HLDGS SENIOR UNSECURED		C	2	2.A FE	9,547,076	107.4050	9,581,600	8,921,000	9,547,076					3.823	2.693	MN	54,947		12/30/2021	11/03/2028
80281L-AH-8	SANTANDER UK GROUP HLDGS SENIOR UNSECURED		C	2	2.A FE	8,829,792	102.1730	8,823,660	8,636,000	8,829,792					3.373	2.227	JJ	142,410		12/30/2021	01/05/2024
80281L-AP-0	SANTANDER UK GROUP HLDGS SENIOR UNSECURED		C	2	2.A FE	392,980	101.0980	394,282	390,000	392,980					2.896	2.809	MS	3,326		12/30/2021	03/15/2032
80283L-AJ-2	SANTANDER UK PLC SENIOR UNSECURED		C		1.E FE	4,380,552	105.8610	4,381,587	4,139,000	4,380,552					4.000	1.303	MS	49,668		12/30/2021	03/13/2024
806213-AB-0	SCENTRE GROUP TRUST 1/2 SENIOR UNSECURED		C	1	1.F FE	5,350,046	105.3140	5,354,164	5,084,000	5,350,046					3.500	1.766	FA	68,705		12/30/2021	02/12/2025
806213-AD-6	SCENTRE GROUP TRUST 1/2 SENIOR UNSECURED		C	1	1.F FE	1,724,576	105.2080	1,726,463	1,641,000	1,724,576					3.250	1.865	AO	9,333		12/30/2021	10/28/2025
80622G-AC-8	SCENTRE GROUP TRUST 1/2 SENIOR UNSECURED		C	1	1.F FE	3,122,032	107.6740	3,126,853	2,904,000	3,122,032					3.750	2.221	MS	29,645		12/30/2021	03/23/2027
822582-AD-4	SHELL INTERNATIONAL FIN SENIOR UNSECURED		C	1	1.D FE	1,734,210	145.9560	1,750,012	1,199,000	1,734,210					6.375	2.998	JD	3,397		12/30/2021	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FIN SENIOR UNSECURED		C	1	1.E FE	266,143	135.8140	267,554	197,000	266,143					5.500	2.989	MS	2,889		12/30/2021	03/25/2040
822582-AY-8	SHELL INTERNATIONAL FIN SENIOR UNSECURED		C	1	1.D FE	1,151,555	125.0670	1,160,622	928,000	1,151,555					4.550	3.024	FA	16,303		12/30/2021	08/12/2043
822582-BQ-4	SHELL INTERNATIONAL FIN SENIOR UNSECURED		C	1	1.D FE	1,146,940	116.6820	1,152,818	988,000	1,146,940					4.000	3.058	MN	5,599		12/30/2021	05/10/2046
822582-BX-9	SHELL INTERNATIONAL FIN SENIOR UNSECURED		C	1	1.D FE	851,088	104.6780	853,126	815,000	851,088					2.500	1.520	MS	6,169		12/30/2021	09/12/2026
822582-BY-7	SHELL INTERNATIONAL FIN SENIOR UNSECURED		C	1	1.D FE	1,326,505	112.6760	1,336,337	1,186,000	1,326,505					3.750	3.063	MS	13,466		12/30/2021	09/12/2046
82481L-AD-1	SHIRE ACQ INV IRELAND DA SENIOR UNSECURED		C	1	2.B FE	3,030,056	106.1250	3,035,175	2,860,000	3,030,056					3.200	1.880	MS	24,914		12/30/2021	09/23/2026
826200-AD-9	SIEMENS FINANCIERINGSMAT SENIOR UNSECURED		C	1	1.E FE	9,101,975	119.2730	9,110,072	7,638,000	9,101,976					6.125	1.792	FA	174,136		12/30/2021	08/17/2026
82620K-AF-0	SIEMENS FINANCIERINGSMAT SENIOR UNSECURED		C	1	1.E FE	1,478,171	126.3700	1,498,748	1,186,000	1,478,172					4.400	2.937	MN	4,928		12/30/2021	05/27/2045
82620K-AU-7	SIEMENS FINANCIERINGSMAT SENIOR UNSECURED		C	1	1.E FE	5,475,112	107.8390	5,482,535	5,084,000	5,475,113					3.400	1.844	MS	50,416		12/30/2021	03/16/2027
83368R-AM-4	SOCIETE GENERALE SENIOR UNSECURED		C		2.B FE	9,346,898	113.6430	9,363,047	8,239,000	9,346,899					4.750	2.555	MS	116,319		12/30/2021	09/14/2028
83368R-BD-3	SOCIETE GENERALE SENIOR UNSECURED		C	2	2.B FE	5,170,428	99.8650	5,187,987	5,195,000	5,170,432		.3			2.889	2.942	JD	9,172		12/30/2021	06/09/2032
84612M-AA-3	SP GROUP TREASURY PTE SENIOR UNSECURED		C	1	1.B FE	9,888,966	109.4750	9,912,961	9,055,000	9,888,967					3.375	1.988	FA	105,264		12/30/2021	02/27/2029
853254-BS-8	STANDARD CHARTERED PLC SENIOR UNSECURED		C	2	1.G FE	35,024,555	113.2540	35,120,065	31,010,000	35,024,556					4.644	3.029	AO	360,026		12/30/2021	04/01/2031
853254-CC-2	STANDARD CHARTERED PLC SENIOR UNSECURED		C	2	1.G FE	18,572,862	98.1330	18,595,222	18,949,000	18,572,939		.76			2.678	2.899	JD	2,819		12/30/2021	06/29/2032
85771P-AQ-5	STATOIL ASA SENIOR UNSECURED		C	1	1.D FE	1,009,139	129.8120	1,024,217	789,000	1,009,139					4.800	3.043	MN	5,576		12/30/2021	11/08/2043
86210M-AC-0	STORA ENSO OYJ SENIOR UNSECURED		C	1	2.C FE	138,412	133.6000	138,944	104,000	138,412					7.250	4.156	AO	1,592		12/30/2021	04/15/2036
865622-BE-3	SUMITOMO MITSUI BANKING SENIOR UNSECURED		C		1.E FE	3,040,081	104.6770	3,039,820	2,904,000	3,040,081					3.950	0.904	JJ	51,619		12/30/2021	07/19/2023
865622-BN-3	SUMITOMO MITSUI BANKING SENIOR UNSECURED		C		1.E FE	3,055,298	105.2450	3,056,315	2,904,000	3,055,298					3.400	1.300	JJ	46,625		12/30/2021	07/11/2024
86562M-AC-4	SUMITOMO MITSUI FINL GRP SENIOR UNSECURED		C		1.G FE	6,402,301	107.9120	6,408,894	5,939,000	6,402,301					3.784	1.841	MS	69,917		12/30/2021	03/09/2026
86562M-AF-7	SUMITOMO MITSUI FINL GRP SENIOR UNSECURED		C		1.G FE	1,686,030	103.5870	1,689,504	1,631,000	1,686,030					2.632	1.853	JJ	19,914		12/30/2021	07/14/2026
86562M-AK-6	SUMITOMO MITSUI FINL GRP SENIOR UNSECURED		C		1.G FE	2,559,739	104.7860	2,563,066	2,446,000	2,559,739					3.010	1.990	AO	14,725		12/30/2021	10/19/2026
86562M-AR-1	SUMITOMO MITSUI FINL GRP SENIOR UNSECURED		C		1.G FE	7,999,860	107.1570	8,015,344	7,480,000	7,999,860					3.364	2.030	JJ	118,125		12/30/2021	07/12/2027
86562M-AV-2	SUMITOMO MITSUI FINL GRP SENIOR UNSECURED		C		1.G FE	3,532,778	106.9050	3,540,694	3,312,000	3,532,778					3.352	2.124	AO	22,512		12/30/2021	10/18/2027
86562M-BP-4	SUMITOMO MITSUI FINL GRP SENIOR UNSECURED		C		1.G FE	1,387,867	104.3210	1,391,642	1,334,000	1,387,867					3.040	2.450	JJ	18,587		12/30/2021	07/16/2029
86562M-BW-9	SUMITOMO MITSUI FINL GRP SENIOR UNSECURED		C		1.G FE	18,338,455	102.4450	18,414,489	17,975,000	18,338,455					2.750	2.471	JJ	227,933		12/30/2021	01/15/2030
86562M-CB-4	SUMITOMO MITSUI FINL GRP SENIOR UNSECURED		C		1.G FE	46,611,778	97.2560	46,544,776	47,858,000	46,612,160		.382			2.130	2.471	JJ	489,866		12/30/2021	07/08/2030
86562M-CE-8	SUMITOMO MITSUI FINL GRP SENIOR UNSECURED		C		1.G FE	2,268,965	94.2800	2,276,862	2,415,000	2,269,007		.42			1.710	2.461	JJ	19,386		12/30/2021	01/12/2031
87124V-AD-1	SYDNEY AIRPORT FINANCE 1ST LIEN SECURED		C	1	2.A FE	5,582,196	103.1970	5,581,926	5,409,000	5,582,196					3.900	1.262	MS	58,012		12/30/2021	03/22/2023
87164K-AC-8	SYNGENTA FINANCE NV SENIOR UNSECURED		C	1	2.B FE	734,432	112.3490	735,886	655,000	734,432					5.182	3.056	AO	6,317		12/30/2021	04/24/2028
874060-AW-6	TAKEDA PHARMACEUTICAL SENIOR UNSECURED		C	1	2.B FE	9,145,151	117.5700	9,201,028	7,826,000	9,145,151					5.000	2.342	MN	38,043		12/30/2021	11/26/2028
874060-AY-2	TAKEDA PHARMACEUTICAL SENIOR UNSECURED		C	1	2.B FE	6,987,719	101.9730	7,093,242	6,956,000	6,987,718					3.025	2.993	JJ	100,534		12/30/2021	07/09/2040
879385-AD-4	TELEFONICA EUROPE BV SENIOR UNSECURED		C	1	2.C FE	9,893,262	141.3530	9,917,326	7,016,000	9,893,262					8.250	2.889	MS	170,430		12/30/2021	09/15/2030
87938W-AC-7	TELEFONICA EMISIONES SAU SENIOR UNSECURED		C	1	2.C FE	506,684	142.8640	508,596	356,000	506,684					7.045	3.334	JD	766		12/30/2021	06/20/2036
87938W-AT-0	TELEFONICA EMISIONES SAU SENIOR UNSECURED		C	1	2.C FE	12,106,581	110.1380	12,133,903	11,017,000	12,106,581					4.103	2.082	MS	141,886		12/30/2021	03/08/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87938W-AV-5	TELEFONICA EMISIONES SAU SENIOR UNSECURED		C	1	2.C FE	221,775	115.3450	223,769	194,000	221,775					4.665	3.498	MS	2,891		12/30/2021	03/06/2038
87969N-AD-7	TELSTRA CORP LTD SENIOR UNSECURED		C	1	1.G FE	1,562,795	105.0330	1,563,941	1,489,000	1,562,795					3.125	1.564	AO	10,857		12/30/2021	04/07/2025
87973P-AE-4	TEMASEK FINANCIAL I LTD SENIOR UNSECURED		C	1	1.A FE	4,213,243	111.8030	4,222,799	3,777,000	4,213,243					3.625	1.760	FA	57,048		12/30/2021	08/01/2028
88032W-AN-6	TENCENT HOLDINGS LTD SENIOR UNSECURED		D	1	1.E FE	10,198,502	108.8270	10,223,208	9,394,000	10,198,502					3.975	2.672	AO	82,980		12/30/2021	04/11/2029
88032X-AG-9	TENCENT HOLDINGS LTD SENIOR UNSECURED		C	1	1.E FE	6,311,049	106.1970	6,324,031	5,955,000	6,311,049					3.595	2.523	JJ	96,337		12/30/2021	01/19/2028
881575-AC-8	TESCO PLC SENIOR UNSECURED		C	1	2.C FE	280,897	129.8860	283,151	218,000	280,897					6.150	3.726	MN	1,713		12/30/2021	11/15/2037
89153V-AG-4	TOTALENERGIES CAP INTL SENIOR UNSECURED		C	1	1.E FE	4,574,153	105.1290	4,580,471	4,357,000	4,574,153					3.700	1.221	JJ	74,335		12/30/2021	01/15/2024
89153V-AV-1	TOTALENERGIES CAP INTL SENIOR UNSECURED		C	1	1.E FE	166,155	102.8960	168,749	164,000	166,155					3.127	3.057	MN	456		12/30/2021	05/29/2050
89153V-AW-9	TOTALENERGIES CAP INTL SENIOR UNSECURED		C	1	1.E FE	61,973	106.5280	62,852	59,000	61,973					3.386	3.159	JD	11		12/30/2021	06/29/2060
89400P-AE-3	TRANSURBAN FINANCE CO SENIOR SECURED		C	1	2.A FE	2,102,844	108.7380	2,105,168	1,936,000	2,102,844					4.125	1.923	FA	33,053		12/30/2021	02/02/2026
902613-AA-6	UBS GROUP AG SENIOR UNSECURED		C	2	1.G FE	470,550	104.6210	471,840	451,000	470,550					3.126	2.562	FA	5,403		12/30/2021	08/13/2030
902613-AE-8	UBS GROUP AG SENIOR UNSECURED		C	2	1.G FE	4,989,910	96.8850	5,007,016	5,168,000	4,989,955		45			2.095	2.482	FA	42,104		12/30/2021	02/11/2032
90351D-AB-3	UBS GROUP FUNDING SWITZE SENIOR UNSECURED		D		1.G FE	6,246,409	108.0150	6,251,907	5,788,000	6,246,409					4.125	1.916	MS	64,330		12/30/2021	09/24/2025
90351D-AF-4	UBS GROUP FUNDING SWITZE SENIOR UNSECURED		C		1.G FE	15,276,006	109.0940	15,291,705	14,017,000	15,276,006					4.125	1.933	AO	122,064		12/30/2021	04/15/2026
90352J-AC-7	UBS GROUP FUNDING SWITZE SENIOR UNSECURED		C	2	1.G FE	2,949,379	110.8140	2,960,949	2,672,000	2,949,379					4.253	2.446	MS	30,934		12/30/2021	03/23/2028
91911T-AE-3	VALE OVERSEAS LIMITED SENIOR UNSECURED		D		2.C FE	133,237	140.5000	133,474	95,000	133,237					8.250	4.005	JJ	3,569		12/30/2021	01/17/2034
91911T-AH-6	VALE OVERSEAS LIMITED SENIOR UNSECURED		C	1	2.C FE	486,325	132.8760	486,325	366,000	486,325					6.875	3.936	MN	2,795		12/30/2021	11/21/2036
91911T-AK-9	VALE OVERSEAS LIMITED SENIOR UNSECURED		C	1	2.C FE	245,450	134.2510	245,678	183,000	245,450					6.875	4.150	MN	1,781		12/30/2021	11/10/2039
927320-AA-9	VINCI SA SENIOR UNSECURED		C	1	1.G FE	3,872,375	109.3470	3,881,818	3,550,000	3,872,375					3.750	2.383	AO	29,952		12/30/2021	04/10/2029
92857T-AH-0	VODAFONE GROUP PLC SENIOR UNSECURED		C	1	2.B FE	7,565,417	139.0680	7,579,205	5,450,000	7,565,417					7.875	2.554	FA	162,137		12/30/2021	02/15/2030
92857W-AQ-3	VODAFONE GROUP PLC SENIOR UNSECURED		C	1	2.B FE	501,893	135.8260	506,630	373,000	501,893					6.150	3.245	FA	7,900		12/30/2021	02/27/2037
92857W-BD-1	VODAFONE GROUP PLC SENIOR UNSECURED		C	1	2.B FE	341,426	117.5740	346,842	295,000	341,426					4.375	3.332	FA	4,731		12/30/2021	02/19/2043
92857W-BK-5	VODAFONE GROUP PLC SENIOR UNSECURED		C	1	2.B FE	4,395,114	112.6060	4,402,895	3,910,000	4,395,114					4.375	2.285	MN	14,729		12/30/2021	05/30/2028
92857W-BL-3	VODAFONE GROUP PLC SENIOR UNSECURED		C	1	2.B FE	83,653	124.5970	84,725	68,000	83,653					5.000	3.188	MN	292		12/30/2021	05/30/2038
92857W-BM-1	VODAFONE GROUP PLC SENIOR UNSECURED		C	1	2.B FE	1,232,500	130.6730	1,250,540	957,000	1,232,500					5.250	3.560	MN	4,325		12/30/2021	05/30/2048
92857W-BS-8	VODAFONE GROUP PLC SENIOR UNSECURED		C	1	2.B FE	219,953	126.5350	222,701	176,000	219,953					4.875	3.459	JD	285		12/30/2021	06/19/2049
92857W-BU-3	VODAFONE GROUP PLC SENIOR UNSECURED		C	1	2.B FE	70,092	115.8300	70,655	61,000	70,092					4.250	3.430	MS	748		12/30/2021	09/17/2050
92928W-AH-8	WMC FINANCE USA SENIOR UNSECURED		C	1	1.F FE	261,879	133.3810	262,760	197,000	261,879					6.250	2.841	MN	1,572		12/30/2021	05/15/2033
92936M-AE-7	WPP FINANCE 2010 SENIOR UNSECURED		C	1	2.B FE	86,731	120.0750	87,654	73,000	86,731					5.625	4.290	MN	524		12/30/2021	11/15/2043
961214-DK-6	WESTPAC BANKING CORP SENIOR UNSECURED		C		1.D FE	218,999	108.0270	219,294	203,000	218,999					3.350	1.754	MS	2,134		12/30/2021	03/08/2027
980236-AM-5	WOODSIDE FINANCE LTD SENIOR UNSECURED		C	1	2.A FE	1,686,374	105.1220	1,695,617	1,613,000	1,686,374					3.650	2.162	MS	18,970		12/30/2021	03/05/2025
980236-AQ-6	WOODSIDE FINANCE LTD SENIOR UNSECURED		C	1	2.A FE	3,866,946	111.8270	3,875,923	3,466,000	3,866,946					4.500	2.715	MS	50,689		12/30/2021	03/04/2029
AM2179-64-7	EMPRESA DE TRANSPORTE ME SENIOR UNSECURED		C	1	1.G FE	707,657	116.3750	708,723	609,000	707,657					5.000	3.973	JJ	13,194		12/30/2021	01/25/2047
AN1790-33-5	SURA ASSET MANAGEMENT SENIOR UNSECURED		C	1	2.B FE	7,108,198	107.4720	7,108,197	6,614,000	7,108,199					4.375	2.840	AO	64,302		12/30/2021	04/11/2027
A05022-77-4	CODELCO INC SENIOR UNSECURED		C	1	1.G FE	2,264,003	106.7590	2,283,574	2,139,000	2,264,003					3.625	2.497	FA	32,307		12/30/2021	08/01/2027
A05023-02-0	CODELCO INC SENIOR UNSECURED		C	1	1.G FE	998,792	115.3710	1,004,880	871,000	998,792					4.500	3.616	FA	16,330		12/30/2021	08/01/2047
A05755-26-6	BANCO GENERAL SA SENIOR UNSECURED		C	1	2.B FE	5,229,891	107.1260	5,229,890	4,882,000	5,229,891					4.125	2.744	FA	80,552		12/30/2021	08/07/2027
AP1093-63-6	EMPRESA NACIONAL DEL PET SENIOR UNSECURED		C	1	2.C FE	8,975,585	98.1260	8,975,584	9,147,000	8,975,597		12			4.500	4.625	MS	122,340		12/30/2021	09/14/2047
AP5642-59-4	GERDAU TRADE INC SENIOR UNSECURED		C		2.C FE	6,923,941	109.2510	6,928,697	6,342,000	6,923,941					4.875	3.136	AO	57,539		12/30/2021	10/24/2027
AP6574-19-2	ABU DHABI CRUDE OIL SENIOR SECURED		D	1	1.C FE	8,844,634	118.4800	8,869,412	7,486,000	8,844,634					4.600	3.524	JD	956	172,178	12/30/2021	11/02/2047
AV5452-63-7	INDONESIA ASAHAN ALUMINI SENIOR UNSECURED		C		2.C FE	11,102,647	120.8200	11,143,229	9,223,000	11,102,647					6.530	3.203	MN	76,955		12/30/2021	11/15/2028
AV5452-68-6	INDONESIA ASAHAN ALUMINI SENIOR UNSECURED		C		2.C FE	1,162,290	128.0000	1,153,280	901,000	1,162,290					6.757	4.820	MN	7,778		12/30/2021	11/15/2048
AX8006-40-2	QNB FINANCE LTD SENIOR UNSECURED		D		1.E FE	4,289,131	104.8980	4,298,720	4,098,000	4,289,131					3.500	1.382	MS	37,052		12/30/2021	03/28/2024
AZ6364-18-8	DP WORLD CRESCENT LTD SENIOR UNSECURED		D		2.C FE	9,730,521	106.8610	9,773,516	9,146,000	9,730,521					3.875	2.925	JJ	160,467		12/30/2021	07/18/2029
BJ2949-71-4	BANK MANDIRI PT SENIOR UNSECURED		D		2.C FE	3,223,418	109.1180	3,233,162	2,963,000	3,223,418					4.750	2.037	MN	18,765		12/30/2021	05/13/2025
EJ6770-26-1	PERTAMINA PERSERO PT SENIOR UNSECURED		C		2.B FE	2,124,472	104.2160	2,130,170	2,044,000	2,124,472					4.300	1.426	MN	10,009		12/30/2021	05/20/2023
EJ9044-82-1	EMPRESA NACIONAL DE TELE SENIOR UNSECURED		C	1	2.C FE	4,418,416	105.3760	4,418,416	4,193,000	4,418,416					4.875	1.867	AO	34,636		12/30/2021	10/30/2024
EK0448-84-6	TRUST F/1401 SENIOR UNSECURED		C	1	2.B FE	400,570	122.2500	400,980	328,000	400,570					6.950	5.246	JJ	9,562		12/30/2021	01/30/2044
EK2443-36-5	GTL TRADE FINANCE INC SENIOR UNSECURED		C	1	2.C FE	1,063,575	109.0010	1,066,030	978,000	1,063,575					5.893	2.029	AO	9,926		12/30/2021	04/29/2024
EK4069-04-4	GNL QUINTERO SA SENIOR UNSECURED		C	1	2.B FE	1,675,085	106.1260	1,675,085	1,578,391	1,675,085					4.634	2.901	JJ	30,679		12/30/2021	07/31/2029
EK8803-17-4	PT PELABUHAN INDO II SENIOR UNSECURED		C		2.C FE	235,500	118.0910	236,182	200,000	235,500					5.375	4.177	MN	1,672		12/30/2021	05/05/2045
EK9717-50-6	LIMA METRO LINE 2 FIN LT 1ST LIEN SECURED		C		2.B FE	3,923,991	114.9360	3,951,841	3,438,295	3,923,991					5.875	3.548	JAJO	48,255		12/30/2021	07/05/2034
N7163R-AA-1	PROSUS NV SENIOR UNSECURED		C	1	2.B FE	3,947,394	103.0120	3,963,902	3,848,000	3,947,394					3.680	3.312	JJ	62,936		12/30/2021	01/21/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
P3143N-AU-8	CODELCO INC SENIOR UNSECURED		C		1.F FE	1,336,960	119.7790	1,349,909	1,127,000	1,336,960					4.875	3.664	MN	8,699		12/30/2021	11/04/2044
P9339S-AQ-7	TRANSELEC SA SENIOR UNSECURED		C	1	2.B FE	2,052,750	105.6310	2,065,086	1,955,000	2,052,750					4.250	2.530	JJ	38,543		12/30/2021	01/14/2025
UV3450-11-0	MINMETALS BOUNTEOUS FIN SENIOR UNSECURED		D	1	2.A FE	2,170,348	108.9910	2,182,006	2,002,000	2,170,348					4.750	2.292	JJ	39,887		12/30/2021	07/30/2025
ZP3319-34-7	CODELCO INC SENIOR UNSECURED		C	1	1.G FE	8,781,887	102.0360	8,754,689	8,580,000	8,781,887					3.150	2.821	JJ	125,375		12/30/2021	01/14/2030
Z02590-68-0	MAF SUKUK LTD SENIOR UNSECURED		D		2.B FE	6,300,812	107.3080	6,325,777	5,895,000	6,300,812					3.933	2.976	FA	79,205		12/30/2021	02/28/2030
Z07813-68-1	PTTEP TREASURY CENTER CO SENIOR UNSECURED		C	1	2.A FE	215,125	104.2380	213,688	205,000	215,125					3.903	3.661	JD	556		12/30/2021	12/06/2059
ZR7664-76-9	DP WORLD PLC SENIOR UNSECURED		D	2	2.C FE	217,500	109.1330	218,266	200,000	217,500					4.700	4.165	MS	2,376		12/30/2021	09/30/2049
ZS0947-92-0	SAUDI ARABIAN OIL CO SENIOR UNSECURED		D		1.F FE	235,522	112.8580	235,873	209,000	235,522					4.250	3.282	AO	1,851		12/30/2021	04/16/2039
ZS5181-57-4	MAF SUKUK LTD SENIOR UNSECURED		D		2.B FE	7,409,151	111.1250	7,437,596	6,693,000	7,409,151					4.638	3.008	MN	40,527		12/30/2021	05/14/2029
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						8,312,559,805	XXX	8,947,003,311	7,732,853,340	8,301,768,370		(1,077,225)		(2,072,400)	XXX	XXX	XXX	90,346,416	121,085,894	XXX	XXX
00841X-BJ-8	ABMT_15-2			4,5	1.A	575,295	100.5110	625,675	622,493	582,480		1,218			3.660	8.483	MON	1,899	22,063	04/06/2016	03/01/2045
00842A-AD-1	ABMT_15-4			4,5	1.A	937,131	100.4160	939,704	935,815	936,702		(35)			3.500	3.419	MON	2,729	27,873	06/08/2015	06/01/2045
00252F-CV-1	AMIT_05-4			4,5	1.A FM	581,517	99.9480	654,892	655,230	627,762		8,180			0.882	3.459	MON	80	5,794	11/02/2016	10/25/2035
03072S-QC-2	AMSI_04-R3			4,5	1.A FM	544,441	100.0030	579,630	579,613	565,551		4,721			0.882	3.361	MON	71	4,924	11/30/2016	05/25/2034
03072S-RX-5	AMSI_04-R5			4,5	1.A FM	755,418	100.0630	849,784	849,251	812,620		8,466			0.972	4.424	MON	115	8,060	01/11/2016	07/25/2034
03072S-UA-1	AMSI_04-R8			4,5	1.A FM	2,429,440	99.9600	2,634,271	2,635,325	2,551,402		11,704			1.122	3.052	MON	411	28,656	09/13/2016	09/25/2034
03072S-S7-1	AMSI_05-R10			4,5	1.A FM	225,674	99.9500	270,032	270,167	265,239		5,436			0.748	7.672	MON	28	1,628	11/03/2015	01/25/2036
03072S-G3-3	AMSI_05-R6			4,5	1.A FM	998,943	99.9720	1,036,222	1,036,517	1,024,668		4,742			1.078	2.559	MON	155	10,545	10/25/2016	08/25/2035
03072S-J9-7	AMSI_05-R7			4,5	1.A FM	97,669	100.0000	109,894	109,894	109,102		1,902			0.852	7.423	MON	13	469	03/14/2016	09/25/2035
03464N-AB-8	AOMT_18-3			4,5	1.A	240,481	100.0060	240,498	240,484	240,484		1			3.751	3.751	MON	752	7,429	08/16/2018	09/01/2048
07386H-ME-8	BALTA_04-10			4,5	1.A FM	361,986	101.5170	447,121	440,440	427,767		8,556			1.003	4.395	MON	61	4,048	11/04/2015	09/25/2034
105667-AC-3	BMAT_06-1			4,5	1.A FM	2,904,688	99.8990	3,246,718	3,250,000	3,219,412		75,730			0.452	2.880	MON	204	26,368	06/14/2016	07/25/2036
10569E-AD-3	BRAVO_21-NQM2			4,5	2.B FE	2,180,989	98.3770	2,145,611	2,181,000	2,180,989		1			2.289	2.289	MON	4,160	20,801	08/12/2021	03/01/2060
10569E-AE-1	BRAVO_21-NQM2			4,5	3.B FE	6,299,787	98.3680	6,198,413	6,300,000	6,299,796		9			3.044	3.045	MON	15,981	85,671	08/12/2021	03/01/2060
105690-AE-1	BRAVO_21-NQM3			4,5	1.A	1,771,551	99.2890	1,758,964	1,771,553	1,771,551					3.906	3.906	MON	5,766	5,766	10/29/2021	04/02/2060
12489W-LG-7	CBASS_05-CB3			4,5	1.A FM	236,485	99.7370	265,386	266,087	262,227		2,194			1.077	3.215	MON	40	2,687	11/23/2015	06/25/2035
12489W-MZ-4	CBASS_05-CB5			4,5	1.A FM	665,360	99.7940	741,111	742,641	712,053		(537)			0.703	6.409	MON	72	4,962	11/02/2016	08/25/2035
12559Q-AA-0	CITM_07-1			4,5	1.A FM	4,922,833	100.4330	4,968,970	4,947,571	4,935,655		3,476			1.452	1.697	MON	7,503	63,307	02/15/2017	10/25/2037
17307G-UV-8	CMLTI_05-OPT4			4,5	1.A FM	1,320,516	100.1040	1,421,390	1,419,910	1,393,976		15,605			1.032	2.665	MON	204	14,726	11/30/2016	07/25/2035
17321L-AA-7	CMLTI_13-J1			4,5	1.A	210,887	100.6760	216,731	215,276	212,080		98			3.500	4.727	MON	628	7,009	11/01/2013	10/01/2043
12647M-BY-0	CSMC_13-6			4,5	1.A	163,055	99.8970	165,968	166,139	163,456		56			3.500	4.418	MON	485	5,360	04/28/2015	08/01/2043
126673-QG-0	CWL_04-AB2			4,5	1.A FM	226,992	100.0050	244,090	244,077	243,191		3,010			0.957	2.837	MON	32	1,858	08/03/2016	05/25/2036
24381V-AD-2	DRMT_21-3			4,5	2.B FE	6,071,796	98.4910	5,980,290	6,071,934	6,071,797		2			2.417	2.418	MON	12,230	36,690	09/24/2021	08/01/2066
31573W-AE-1	EFMT_20-2			4,5	1.A	2,546,777	100.2120	2,505,305	2,500,000	2,543,494		(3,284)			3.802	3.505	MON	7,921	55,446	05/25/2021	10/01/2065
29445F-BK-3	EMLT_04-2			4,5	1.A FM	153,697	100.0260	177,154	177,108	176,816		2,286			1.122	2.208	MON	28	1,725	04/06/2016	10/25/2034
29445F-BZ-0	EMLT_04-3			4,5	1.A FM	1,702,643	100.4060	1,704,228	1,697,339	1,699,609		(1,084)			1.077	0.899	MON	254	16,056	06/05/2018	12/25/2034
32027N-LA-7	FFML_04-FF7			4,5	1.A FM	550,998	100.1180	595,872	595,168	579,045		6,580			0.972	4.869	MON	80	5,279	08/11/2016	09/25/2034
32027N-VV-0	FFML_05-FF9			4,5	1.A FM	286,980	99.9400	307,570	307,753	302,064		4,191			0.822	3.968	MON	35	2,345	04/13/2016	10/25/2035
32027N-VE-8	FFML_05-FFH3			4,5	1.A FM	1,888,138	99.8880	2,131,089	2,133,489	2,052,400		20,817			0.972	4.327	MON	288	20,138	07/21/2016	09/25/2035
31659T-DV-4	FMIC_05-2			4,5	1.A FM	267,036	99.7990	351,671	352,378	323,600		7,344			0.837	8.263	MON	41	3,393	11/17/2015	12/25/2035
33852A-AC-1	FSMT_19-1INV			4,5	1.A	4,422,423	101.4670	4,416,892	4,353,046	4,398,714		(7,593)			3.500	2.947	MON	12,696	136,770	10/25/2019	10/01/2049
33851T-BS-5	FSMT_21-11IN			4,5	1.A	5,511,662	102.2610	5,549,549	5,426,843	5,511,494		(169)			3.474	3.251	MON	15,710	31,403	10/19/2021	11/01/2051
302980-AD-9	FWD_19-INV1			4,5	1.A	1,685,063	100.4860	1,658,026	1,650,000	1,677,609		(7,453)			3.480	2.344	MON	4,785	28,710	06/04/2021	06/01/2049
362341-GM-5	GSAA_05-9			4,5	1.A FM	364,246	100.8170	466,315	462,535	447,625		14,356			0.822	6.181	MON	53	3,746	05/03/2016	08/25/2035
36245E-AE-8	GSAMP_06-HE7			4,5	1.A FM	785,469	99.6270	859,637	862,856	830,257		12,718			0.332	5.085	MON	40	2,702	06/10/2016	10/25/2046
362334-EC-4	GSAMP_06-NC1			4,5	1.A FM	648,867	99.8870	746,049	746,897	728,795		11,201			0.682	6.342	MON	71	4,700	02/23/2016	02/25/2036
362429-AD-4	GSAMP_07-HS1			4,5	1.A FM	985,659	100.8640	989,537	981,060	982,099		(977)			3.477	3.330	MON	474	28,635	09/23/2016	02/25/2047
36258K-BB-3	GSMBS_20-INV1			4,5	1.A	5,271,860	103.0960	5,207,244	5,050,883	5,254,628		(10,566)			3.500	2.988	MON	14,732	176,508	06/19/2020	10/01/2050
36258K-BE-7	GSMBS_20-INV1			4,5	1.A	11,987,138	102.5810	12,217,802	11,910,372	11,981,247		(3,611)			3.500	3.422	MON	34,739	416,220	06/19/2020	10/01/2050
437084-ET-9	HEAT_04-6			4,5	1.A FM	22,139	99.9980	23,513	23,513	23,405		189			0.958	3.073	MON	3	146	12/02/2015	12/25/2034
437084-GS-9	HEAT_04-8			4,5	1.A FM	2,216,298	100.1670	2,567,400	2,563,120	2,437,010		32,391			1.017	5.232	MON	362	25,945	06/15/2016	03/25/2035
437084-JU-1	HEAT_05-2			4,5	1.A FM	94,390	100.0550	104,283	104,226	102,944		1,253			1.197	4.167	MON	17	1,096	11/23/2015	07/25/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
452762-AD-9	IMPRL_21-NQM3			4,5	2.B FE	9,841,465	99.1940	9,762,362	9,841,666	9,841,468		3			3.117	3.118	MON	25,564	51,127	10/19/2021	11/01/2056
456606-HU-9	INABS_05-C			4,5	1.A FM	331,735	99.9990	379,123	379,126	375,191		7,459			0.822	6.225	MON	43	2,186	02/24/2016	10/25/2035
61913P-AS-1	MHL_05-1			4,5	1.A FM	51,067	100.5170	55,120	54,837	52,445		340			0.822	3.454	MON	8	432	01/06/2016	02/25/2035
617451-ER-6	MSAC_06-HE2			4,5	1.A FM	219,753	99.9130	240,124	240,332	235,115		4,746			0.442	10.901	MON	15	629	03/23/2016	03/25/2036
61749H-AA-8	MSAC_06-HE3			4,5	1.A FM	130,580	99.9280	140,828	140,929	139,073		2,763			0.382	7.802	MON	7	144	03/23/2016	04/25/2036
61744C-YB-6	MSAC_06-NC1			4,5	1.A FM	1,092,654	99.9830	1,350,810	1,351,041	1,278,684		23,326			0.672	6.936	MON	126	8,812	03/04/2016	12/25/2035
64352V-LM-1	NCHET_05-3			4,5	1.A FM	799,590	100.1570	890,140	888,742	868,749		15,665			0.742	4.179	MON	92	9,134	10/19/2016	07/25/2035
64828M-AP-2	NRZT_17-3A			4,5	1.A	16,067,882	104.8470	15,772,255	15,043,072	15,893,756		(105,208)			4.500	2.928	MON	56,412	673,329	06/03/2020	04/01/2057
64830G-AB-2	NRZT_18-1			4,5	1.A	303,612	105.2360	318,877	303,010	303,484		(24)			4.000	3.948	MON	1,010	11,818	10/30/2018	12/01/2057
64830K-BA-4	NRZT_18-3A			4,5	1.A	10,539,134	103.6950	10,243,510	9,878,509	10,474,041		(40,932)			4.500	3.120	MON	37,044	442,252	06/18/2020	05/01/2058
64829X-AT-9	NRZT_18-5			4,5	1.A	2,772,186	107.3270	2,989,028	2,784,986	2,775,410		1,054			4.250	4.332	MON	9,863	117,807	11/28/2018	12/01/2057
68389F-JY-1	OOMLT_05-5			4,5	1.A FM	651,186	99.9470	746,481	746,880	731,867		11,113			0.687	5.232	MON	71	4,683	01/15/2016	12/25/2035
70069F-KF-3	PPSI_05-WCW1			4,5	1.A FM	230,088	100.5470	257,587	256,187	249,128		1,964			0.807	5.790	MON	29	1,900	02/09/2016	09/25/2035
70069F-HV-2	PPSI_05-WHQ2			4,5	1.A FM	67,135	100.0180	175,733	175,701	172,299		9,106			0.792	14.208	MON	19	632	12/28/2011	05/25/2035
76112B-YX-2	RAMP_05-EFC3			4,5	1.A FM	1,777,249	99.9850	2,030,831	2,031,142	1,990,991		21,817			1.062	4.716	MON	300	20,143	03/11/2015	08/25/2035
76112B-C7-3	RAMP_05-EFC4			4,5	1.A FM	8,677,870	100.0590	8,688,438	8,683,297	8,681,450		1,346			0.987	1.010	MON	1,190	85,390	06/05/2018	09/25/2035
76112B-2D-1	RAMP_06-RS2			4,5	1.A FM	611,631	99.1460	678,264	684,103	630,790		5,433			0.702	4.883	MON	67	4,729	04/20/2016	03/25/2036
75405W-AF-9	RASC_05-KS10			4,5	1.A FM	422,026	99.8190	489,129	490,016	470,593		6,736			0.762	5.631	MON	52	3,541	10/27/2015	11/25/2035
75406W-AD-3	RASC_06-KS6			4,5	1.A FM	136,316	99.8060	153,623	153,921	149,784		2,664			0.602	6.734	MON	13	543	04/20/2016	08/25/2036
81375W-GU-4	SABR_05-OP2			4,5	1.A FM	90,155	99.9920	99,611	99,619	99,029		1,298			0.747	4.114	MON	10	509	10/01/2015	10/25/2035
86358E-MR-4	SAIL_04-9			4,5	1.A FM	681,849	99.8830	787,341	788,264	746,705		6,917			1.078	4.107	MON	118	8,329	03/14/2016	10/25/2034
863576-DJ-0	SASC_05-WF4			4,5	1.A FM	9,989	99.9880	11,198	11,199	11,144		190			0.972	8.263	MON	2	50	05/04/2016	11/25/2035
86359U-AE-9	SASC_06-OPT1			4,5	1.A FM	406,305	99.7470	433,697	434,797	427,033		3,882			0.362	3.178	MON	22	1,476	11/10/2015	04/25/2036
35563P-HH-5	SCRT_18-4			4	1.A FE	1,761,417	107.9710	2,000,743	1,853,036	1,800,657		13,220			3.500	4.353	MON	5,405	64,641	11/08/2018	03/01/2058
81745D-AE-1	SEMT_13-9			4,5	1.A	724,406	101.2030	752,851	743,901	732,830		228			3.500	4.577	MON	2,170	24,101	04/28/2015	07/01/2043
81746N-CB-2	SEMT_16-3			4,5	1.A	3,413,871	101.1420	3,372,848	3,334,782	3,395,616		(4,000)			3.642	2.636	MON	10,122	121,305	10/17/2016	11/01/2046
81746N-CC-0	SEMT_16-3			4,5	1.A	2,474,432	100.9540	2,524,947	2,501,086	2,479,077		497			3.642	4.138	MON	7,592	90,978	10/17/2016	11/01/2046
81746Q-CB-5	SEMT_18-2			4,5	1.A	2,769,434	101.6860	2,809,079	2,762,514	2,768,231		(260)			3.754	3.688	MON	8,641	103,217	01/18/2018	02/01/2048
81746Q-CC-3	SEMT_18-2			4,5	1.A	1,724,428	101.4790	1,770,617	1,744,813	1,727,121		438			3.754	4.079	MON	5,458	65,192	01/18/2018	02/01/2048
78432B-AB-5	SGR_19-3			4,5	1.A	2,418,141	101.2820	2,449,187	2,418,177	2,418,170		11			2.877	2.878	MON	5,798	68,827	10/17/2019	09/01/2059
78432B-AC-3	SGR_19-3			4,5	1.A	3,436,204	101.3320	3,481,999	3,436,221	3,436,217		5			3.082	3.082	MON	8,825	104,772	10/17/2019	09/01/2059
81882J-AD-3	SGR_20-2			4,5	2.B FE	2,070,850	100.3280	2,051,990	2,045,284	2,068,401		(2,449)			3.193	2.500	MON	5,442	10,884	10/21/2021	05/01/2065
78432Y-AC-3	SGR_21-2			4,5	1.F FE	4,512,507	99.2150	4,477,110	4,512,529	4,512,508					2.096	2.096	MON	7,882	15,753	10/27/2021	12/01/2061
35564C-AP-2	SLST_18-2			4	1.A FE	3,866,785	103.8710	4,182,842	4,026,943	3,913,972		17,557			3.500	4.017	MON	11,745	140,943	11/15/2018	11/01/2028
85573P-AD-4	STAR_21-4			4,5	2.B FE	2,256,127	99.0950	2,235,760	2,256,169	2,256,134		8			2.400	2.400	MON	4,512	13,097	09/24/2021	08/01/2056
83611M-DH-8	SVHE_05-OPT1			4,5	1.A FM	744,216	99.6260	849,776	852,969	801,993		8,339			0.777	4.632	MON	92	6,432	03/18/2016	06/25/2035
83612M-AF-4	SVHE_06-WF2			4,5	1.A FM	210,873	99.7800	253,125	253,682	246,038		4,876			0.432	7.973	MON	15	994	10/22/2015	12/25/2036
89172U-AD-0	TPMT_16-4			4	1.A	16,006,121	104.4480	16,610,302	15,903,000	15,951,723		(15,485)			3.750	3.650	MON	49,697	596,363	11/08/2017	07/01/2056
89173H-AC-0	TPMT_17-2			4	1.A	19,944,596	103.6280	20,375,193	19,661,956	19,803,986		(39,390)			3.750	3.540	MON	61,444	737,323	10/26/2017	04/01/2057
89173U-AC-1	TPMT_17-4			4	1.A	4,888,281	103.2630	5,163,145	5,000,000	4,931,160		13,156			3.250	3.520	MON	13,542	162,500	10/30/2017	06/01/2057
89688W-AD-3	TRK_21-INV1			4,5	2.B FE	2,999,906	97.9420	2,938,266	3,000,000	2,999,921		16			2.585	2.586	MON	6,463	32,313	07/20/2021	07/01/2056
87267T-AC-5	TRK_21-INV2			4,5	1.F FE	15,304,921	99.2910	15,261,969	15,371,011	15,315,473		10,552			2.272	3.274	MON	29,102	29,107	11/01/2021	11/01/2056
92837M-AD-9	VISIO_20-1R			4	2.B FE	3,053,906	99.9290	2,997,855	3,000,000	3,043,319		(10,588)			2.926	2.192	MON	7,315	43,890	06/25/2021	11/01/2055
92922F-4S-4	WAMU_05-AR13			4,5	1.A FM	338,503	99.2170	370,084	373,006	359,723		448			0.822	1.775	MON	60	3,013	09/09/2016	10/25/2045
92925C-BD-3	WAMU_05-AR19			4,5	1.A FM	392,121	100.7170	433,454	430,367	397,094		1,073			0.922	3.296	MON	77	3,955	09/06/2016	12/25/2045
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						227,337,920	XXX	232,377,748	228,792,829	229,620,405		213,032			XXX	XXX	XXX	529,421	5,246,852	XXX	XXX
682439-AE-4	AACMT_05-C6A			4	1.A FM	7,300,301	121.1820	8,804,615	7,265,625	7,282,828		(1,616)			5.690	5.653	MON	22,966	413,385	10/24/2005	10/11/2037
05492J-AU-6	BARCLAYS COMMERCIAL MORTGAGE S CMBS-SER-2019-C5 CL-ASB			4	1.A	753,479	105.6050	754,324	714,288	753,479					2.990	1.796	MON	1,780		12/30/2021	11/15/2052
05947U-Y3-6	BACM_05-4 IS			4,5,6	6. *	3,649	0.0010	15							0.000	0.000	MON			09/15/2005	07/01/2045
05525J-AA-1	BANC OF AMERICA MERRILL LYNCH CMBS-SER-2016-SS1-CL-A			4	1.A	2,564,938	105.9160	2,566,704	2,423,339	2,564,938					3.665	2.097	MON	7,401		12/30/2021	12/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06036F-BH-3	BANK_18-BN15			4,5	2.B	14,661,042	108.0770	16,211,520	15,000,000	14,746,225		30,384			4.654	4.947	MON	58,179	708,162	11/16/2018	11/01/2061
05526Q-AA-4	BANC OF AMERICA MERRILL LYNCH CMBS-SER-2015-200P CL-A			4	1.A	4,561,434	104.3670	4,564,046	4,373,074	4,561,434					3.218	1.838	MON	11,727		12/30/2021	04/14/2033
07335C-AK-0	BBCMS_19-C4 IS			4,5,6	1.A FE	2,466,517	9.4930	1,894,396		1,860,490		(276,112)			1.588	2.730	MON	26,411	331,157	08/12/2019	08/01/2052
060352-AE-1	BANK CMBS-SER-2017-BNK6 CL-A4			4	1.A	1,572,074	105.7300	1,574,052	1,488,747	1,572,074					3.254	1.772	MON	4,037		12/30/2021	07/15/2060
21871F-AN-8	BCORE_19-CORE			4,5	1.A	3,976,233	97.7370	3,900,891	3,991,200	3,991,200		14,967			2.010	2.010	MON	3,788	40,336	06/24/2021	12/15/2031
060352-AJ-0	BANK CMBS-SER-2017-BNK6 CL-AS			4	1.A	1,595,894	107.3460	1,598,110	1,488,747	1,595,894					3.741	2.329	MON	4,641		12/30/2021	07/15/2060
08162P-BB-6	BMARK_18-B1			4,5	2.B	1,307,818	105.6890	1,373,958	1,300,000	1,305,089		(739)			4.108	4.034	MON	4,450	54,219	01/19/2018	01/01/2051
06035R-AU-0	BANK CMBS-SER-2018-BN14 CL-AS			4	1.A	12,595,212	112.7470	12,618,707	11,192,056	12,595,212					4.481	2.427	MON	41,793		12/30/2021	09/15/2060
07383F-6S-2	BSCMS_05-PWR8 IS			4,5,6	6. FE	296	0.6830	88							0.716	24.999	MON	8	112	07/01/2006	06/01/2041
06035R-AV-8	BANK CMBS-SER-2018-BN14 CL-B			4	1.A	661,733	111.2570	662,966	595,887	661,733					4.583	2.764	MON	2,276		12/30/2021	09/15/2060
056054-AK-5	BX_19-XL			4,5	1.A	4,261,953	99.1870	4,215,431	4,250,000	4,250,000		(11,953)			2.410	2.410	MON	4,837	42,735	07/14/2021	10/15/2036
06036F-BA-8	BANK CMBS-SER-2018-BN15 CL-ASB			4	1.A	1,035,299	110.0510	1,036,004	941,385	1,035,299					4.285	1.710	MON	3,362		12/30/2021	11/15/2061
12433A-AJ-8	BX_20-FOX			4,5	3.C FE	8,428,037	99.9700	8,425,500	8,428,037	8,428,037					3.710	3.710	MON	14,764	311,541	10/29/2020	11/15/2032
06054A-AW-9	BANC OF AMERICA COMMERCIAL MOR CMBS-SER-2015-UBS7-CL-A3			4	1.A	1,771,153	104.4100	1,772,260	1,697,405	1,771,153					3.441	1.031	MON	4,867		12/30/2021	09/15/2048
05609R-AQ-7	BX_21-BXMF			4,5	1.A	12,894,703	99.0100	12,871,248	13,000,000	12,902,309		7,606			2.816	3.248	MON	17,284	37,619	10/28/2021	10/15/2026
06054M-AD-5	BANC OF AMERICA COMMERCIAL MOR CMBS-SER-2016-UB10-CL-A3			4	1.A	1,855,010	103.0400	1,856,343	1,801,575	1,855,010					2.903	1.256	MON	4,358		12/30/2021	07/15/2049
12434D-AS-1	BX_21-LGCY			4,5	1.A	11,181,943	98.8770	11,163,202	11,290,000	11,192,127		10,184			2.557	3.055	MON	13,632	43,760	10/13/2021	10/15/2023
06427D-AR-4	BANC OF AMERICA COMMERCIAL MOR CMBS-SER-2017-BNK3 CL-A3			4	1.A	6,813,274	105.9060	6,820,601	6,440,240	6,813,274					3.311	1.990	MON	17,770		12/30/2021	02/15/2050
05609P-AS-7	BX_21-PAC			4,5	1.A	9,974,956	99.5430	9,954,250	10,000,000	9,976,522		1,566			3.056	3.191	MON	14,432	36,265	10/18/2021	10/15/2036
06539L-BA-7	BANK CMBS-SER-2018-BN13 CL-A4			4	1.A	3,495,413	109.9650	3,503,652	3,186,152	3,495,413					3.953	2.300	MON	10,496		12/30/2021	08/15/2061
12434C-AQ-7	BX_21-SDMF			4,5	1.A	6,281,048	98.5300	6,207,390	6,300,000	6,283,507		2,458			2.047	2.204	MON	6,090	27,651	09/17/2021	09/15/2034
065404-BA-2	BANK CMBS-SER-2018-BN10 CL-A4			4	1.A	2,441,300	106.6290	2,445,314	2,293,292	2,441,300					3.428	1.524	MON	6,551		12/30/2021	02/15/2061
05608W-AQ-7	BX_21-SOAR			4,5	1.A	14,100,000	99.3180	14,003,810	14,100,000	14,100,000					2.460	2.460	MON	16,378	162,389	06/11/2021	06/15/2038
06540J-BA-9	BANK CMBS-SER-2020-BN26 CL-ASB			4	1.A	4,481,398	102.1650	4,488,540	4,393,422	4,481,398					2.313	1.926	MON	8,468		12/30/2021	03/15/2063
05609V-AN-5	BX_21-VOLT			4,5	1.A	5,000,000	99.1170	4,955,845	5,000,000	5,000,000					2.110	2.110	MON	4,981	22,338	09/15/2021	09/15/2036
06540J-BP-6	BANK CMBS-SER-2020-BN26 CL-AS			4	1.A	15,183,365	102.0610	15,229,802	14,922,254	15,183,365					2.687	2.449	MON	33,413		12/30/2021	03/15/2063
05609V-AQ-8	BX_21-VOLT			4,5	1.A	4,200,000	99.0570	4,160,386	4,200,000	4,200,000					2.510	2.510	MON	4,978	22,357	09/15/2021	09/15/2036
06540R-AD-6	BANK CMBS-SER-2017-BNK9 CL-A3			4	1.A	672,641	105.6630	673,726	637,618	672,641					3.279	2.240	MON	1,742		12/30/2021	11/15/2054
05609K-AN-9	BX_21-XL2			4,5	1.A	12,934,952	99.2990	12,908,831	13,000,000	12,940,671		5,719			2.953	3.215	MON	18,127	52,953	10/14/2021	10/15/2038
06540R-AH-7	BANK CMBS-SER-2017-BNK9 CL-AS			4	1.A	772,036	108.2630	773,310	714,288	772,036					3.829	2.358	MON	2,279		12/30/2021	11/15/2054
13033D-AF-2	CAHFA_21-1 IS			4,5,6	2.A FE	1,110,533	6.6680	1,075,187		1,060,764		(49,769)			0.796	3.770	MON	10,696	96,819	03/16/2021	11/01/2035
06541A-BP-4	BANK CMBS-SER-2021-BN31 CL-AS			4	1.A	6,082,632	98.1790	6,103,946	6,217,160	6,082,668		35			2.211	2.480	MON	11,455		12/30/2021	02/15/2054
13033D-AH-8	CAHFA_21-2 IS			4,5,6	1.B FE	1,331,941	6.6470	1,302,587		1,304,655		(31,238)			0.823	2.970	MON	13,447	40,740	09/28/2021	03/01/2035
06541F-AZ-2	BANK CMBS-SER-2017-BNK4 CL-A3			4	1.A	5,056,119	106.2550	5,062,186	4,764,186	5,056,119					3.362	1.028	MON	13,348		12/30/2021	05/15/2050
13033D-AK-1	CAHFA_21-3 IS			4,5,6	2.B FE	1,089,900	7.2190	1,082,835		1,081,054		(8,846)			0.764	2.830	MON	9,549	9,543	11/10/2021	11/01/2036
06541K-BD-9	BANK CMBS-SER-2018-BN12 CL-AS			4	1.A	2,764,835	111.2630	2,769,707	2,489,333	2,764,835					4.355	2.462	MON	9,035		12/30/2021	05/15/2061
12482H-AQ-7	CAMB_19-LIFE			4,5	1.A	9,400,000	99.7790	9,379,245	9,400,000	9,400,000					2.660	2.660	MON	11,806	252,956	01/25/2019	12/15/2037
06541R-AZ-6	BANK CMBS-SER-2019-BN23 CL-ASB			4	1.A	328,168	105.1600	328,626	312,501	328,168					2.846	1.845	MON	741		12/30/2021	12/15/2052
12515H-BC-8	CD_17-CD5			4,5	1.D	2,162,881	106.8760	2,244,388	2,100,000	2,137,780		(6,103)			3.956	3.595	MON	6,923	83,076	07/24/2017	08/01/2050
06541U-BW-5	BANK CMBS-SER-2020-BN30 CL-A4			4	1.A	6,073,266	98.0250	6,094,371	6,217,160	6,073,307		41			1.925	2.222	MON	9,973		12/30/2021	12/15/2053
12531W-BG-6	CFCRE_16-C3			4,5	1.A	3,332,016	106.0810	3,431,724	3,235,000	3,282,366		(10,747)			4.700	4.297	MON	12,670	152,045	01/22/2016	01/01/2048
06541X-AD-2	BANK CMBS-SER-2017-BNK7 CL-ASB			4	1.A	1,688,487	104.6280	1,689,277	1,614,555	1,688,487					3.265	1.631	MON	4,393		12/30/2021	09/15/2060
12531W-BC-5	CFCRE_16-C3 IS			4,5,6	1.A FE	887,402	3.4920	389,347		370,080		(105,789)			0.989	4.709	MON	9,191	126,184	01/25/2016	01/01/2048
07332V-BC-8	BARCLAYS COMMERCIAL MORTGAGE S CMBS-SER-2017-C1 CL-A3			4	1.A	3,326,095	106.9500	3,332,857	3,116,276	3,326,095					3.412	0.686	MON	8,861		12/30/2021	02/15/2050
12532B-AH-0	CFCRE_16-C7 IS			4,5,6	1.A FE	556,152	3.0200	286,701		285,168		(60,124)			0.681	3.729	MON	5,388	72,287	05/11/2017	12/01/2054
07332V-BD-6	BARCLAYS COMMERCIAL MORTGAGE S CMBS-SER-2017-C1 CL-A4			4	1.A	451,869	108.2530	452,806	418,285	451,869					3.674	1.978	MON	1,281		12/30/2021	02/15/2050
17321R-AL-0	CGCMT_13-GC17			4,5	3.B	942,896	102.8010	971,469	945,000	944,402		303			5.102	5.138	MON	4,018	48,868	02/25/2016	11/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	BARCLAYS COMMERCIAL MORTGAGE S CMBS-SER-2017-C1																				
07332V-BE-4	CL-AS			4	1.A	960,328	107.6830	961,458	892,860	960,328					3.898	2.313	MON	2,900		12/30/2021	02/15/2050
17322A-AG-7	CGCMT_14-GC19			4,5	1.A	2,008,485	105.4430	2,056,146	1,950,000	1,964,424		(6,604)			4.805	4.425	MON	7,808	93,698	02/28/2014	03/01/2047
	BARCLAYS COMMERCIAL MORTGAGE S CMBS-SER-2019-C4																				
07335C-AD-6	CL-ASB			4	1.A	724,715	104.6940	725,463	692,937	724,715					2.832	1.791	MON	1,635		12/30/2021	08/15/2052
17323C-AK-3	CGCMT_15-GC27			4	1.A	2,307,132	102.9260	2,305,643	2,240,100	2,262,640		(7,119)			3.772	3.414	MON	7,041	84,497	01/28/2015	02/01/2048
08160B-AC-8	BENCHMARK MORTGAGE TRUST CMBS-SER-2018-B5 CL-A3			4	1.A	3,268,453	109.9700	3,274,351	2,977,495	3,268,453					3.944	2.241	MON	9,785		12/30/2021	07/15/2051
29425A-AG-8	CGCMT_15-GC33			4,5	1.A	1,955,541	106.0450	2,014,859	1,900,000	1,923,418		(5,776)			4.575	4.211	MON	7,243	88,109	09/14/2015	09/01/2058
08160B-AH-7	BENCHMARK MORTGAGE TRUST CMBS-SER-2018-B5 CL-AS			4	1.A	11,659,820	112.7250	11,681,035	10,362,417	11,659,820					4.419	2.337	MON	38,159		12/30/2021	07/15/2051
29425A-AH-6	CGCMT_15-GC33			4,5	2.B	1,017,600	99.0160	1,153,535	1,165,000	1,097,098		15,913			4.575	6.361	MON	4,441	54,025	02/24/2016	09/01/2058
08160J-AF-4	BENCHMARK MORTGAGE TRUST CMBS-SER-2019-B9 CL-AAB			4	1.A	755,383	109.1040	756,022	692,937	755,383					3.933	1.779	MON	2,271		12/30/2021	03/15/2052
17324D-BA-1	CGCMT_15-P1 IS			4,5,6	1.A FE	1,112,921	2.3500	453,393		431,228		(128,848)			0.712	4.382	MON	11,446	150,920	12/09/2015	09/01/2048
08161B-AX-1	BENCHMARK MORTGAGE TRUST CMBS-SER-2018-B3 CL-A4			4	1.A	1,636,001	108.4170	1,643,516	1,515,921	1,636,001					3.761	1.937	MON	4,751		12/30/2021	04/10/2051
17291C-BV-6	CGCMT_16-C2			4,5	3.B	2,059,865	99.9340	1,998,676	2,000,000	2,030,439		(5,989)			4.031	3.670	MON	6,718	80,620	08/11/2016	08/01/2049
08161B-BA-0	BENCHMARK MORTGAGE TRUST CMBS-SER-2018-B3 CL-AS			4	1.A	1,780,883	110.9320	1,783,919	1,608,119	1,780,883					4.195	2.313	MON	5,622		12/30/2021	04/10/2051
17324T-AM-1	CGCMT_16-GC36			4,5	2.B	1,356,178	102.0640	1,505,448	1,475,000	1,416,133		12,663			4.750	5.872	MON	5,838	71,051	02/03/2016	02/01/2049
08161C-AD-3	BENCHMARK MORTGAGE TRUST CMBS-SER-2018-B2 CL-A4			4	1.A	2,235,053	107.8870	2,236,360	2,072,873	2,235,053					3.615	2.101	MON	6,244		12/30/2021	02/15/2051
29429C-AG-0	CGCMT_16-P3			4,5	1.A	1,678,802	104.5500	1,704,160	1,630,000	1,652,965		(4,979)			4.271	3.904	MON	5,801	69,617	03/29/2016	04/01/2049
08161C-AJ-0	BENCHMARK MORTGAGE TRUST CMBS-SER-2018-B2 CL-AS			4	1.A	2,265,499	109.8290	2,269,281	2,066,195	2,265,499					4.084	2.353	MON	7,031		12/30/2021	02/15/2051
29429C-AH-8	CGCMT_16-P3			4,5	1.A	1,443,313	102.8590	1,501,737	1,460,000	1,451,910		1,699			4.888	5.034	MON	5,947	72,379	03/29/2016	04/01/2049
08161H-AH-3	BENCHMARK MORTGAGE TRUST CMBS-SER-2018-B4 CL-AM			4	1.A	892,962	111.3240	894,571	803,574	892,962					4.311	2.433	MON	2,887		12/30/2021	07/15/2051
29429E-AJ-0	CGCMT_16-P4			4	1.A	1,029,970	102.9940	1,029,938	1,000,000	1,014,709		(3,006)			3.377	3.027	MON	2,814	33,770	07/14/2016	07/01/2049
08162C-AG-5	BENCHMARK MORTGAGE TRUST CMBS-SER-2018-B6 CL-B			4	1.A	589,335	110.2130	590,429	535,716	589,335					4.607	2.957	MON	2,057		12/30/2021	10/10/2051
17327G-BC-7	CGCMT_18-C6			4,5	1.D	3,862,595	110.6110	4,203,214	3,800,000	3,846,387		(5,574)			5.065	4.855	MON	16,041	195,172	11/19/2018	11/01/2051
08162P-AU-5	BENCHMARK MORTGAGE TRUST CMBS-SER-2018-B1 CL-A3			4	1.A	4,039,741	104.0800	4,039,447	3,881,098	4,039,741					3.355	1.742	MON	10,851		12/30/2021	01/15/2051
17328C-AH-5	CGCMT_19-C7			4,5	1.D	10,195,531	106.6550	10,665,540	10,000,000	10,161,341		(17,171)			3.952	3.716	MON	32,931	400,508	12/12/2019	12/01/2072
08162P-AZ-4	BENCHMARK MORTGAGE TRUST CMBS-SER-2018-B1 CL-AM			4	1.A	1,096,222	108.4760	1,098,028	1,012,231	1,096,222					3.878	2.368	MON	3,271		12/30/2021	01/15/2051
29429M-AJ-2	CGCMT_19-SMRT			4,5	1.A	3,911,478	103.5820	4,013,795	3,875,000	3,891,030		(7,487)			4.744	4.527	MON	15,319	186,420	01/10/2019	01/01/2036
08162R-AG-2	BENCHMARK MORTGAGE TRUST CMBS-SER-2021-B23 CL-AS			4	1.A	12,218,810	98.6040	12,261,695	12,435,292	12,218,866		56			2.274	2.490	MON	23,565		12/30/2021	02/15/2054
29429M-AL-7	CGCMT_19-SMRT			4,5	1.A	1,980,024	102.7150	2,054,296	2,000,000	1,991,168		4,098			4.744	4.976	MON	7,907	96,217	01/10/2019	01/01/2036
08162T-BD-4	BENCHMARK MORTGAGE TRUST CMBS-SER-2018-B7 CL-AM			4	1.A	16,607,510	114.6870	16,638,979	14,508,165	16,607,510					4.741	2.425	MON	57,319		12/30/2021	05/15/2053
17328R-BD-0	CGCMT_20-GC46			4,5	2.B	8,234,401	102.2460	8,174,576	7,995,000	8,195,426		(21,385)			3.554	3.202	MON	23,679	284,142	02/13/2020	02/01/2053
08163A-AG-8	BENCHMARK MORTGAGE TRUST CMBS-SER-2020-B18 CL-AM			4	1.A	4,183,498	99.2720	4,197,198	4,227,978	4,183,510		12			2.335	2.473	MON	8,227		12/30/2021	07/15/2053
193051-AQ-2	COLD_20-ICE5			4,5	1.A	14,685,877	99.6190	14,688,606	14,744,858	14,708,655		19,540			2.875	3.010	MON	20,021	428,448	10/22/2020	11/15/2037
	CD COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-CD6 CL-																				
125039-AH-0	AM			4	1.A	1,573,644	105.8680	1,576,107	1,488,747	1,573,644					3.709	2.644	MON	4,601		12/30/2021	11/13/2050
126171-AP-2	COMM_05-C6 IS			4,5,6	6. *	949	0.0010	10		3		(29)			0.000	5.749	MON			06/26/2014	06/01/2044
	CD COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-CD7 CL-																				
12512J-AV-6	A3			4	1.A	22,154,518	109.2740	22,194,901	20,311,237	22,154,518					4.013	2.460	MON	67,924		12/30/2021	08/15/2051
12624K-AF-3	COMM_12-CR2			4	1.A FM	662,425	100.9870	656,415	650,000	650,970		(1,890)			3.791	3.489	MON	2,053	24,642	04/28/2015	08/01/2045
	CD COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-CD7 CL-																				
12512J-AW-4	A4			4	1.A	17,304,522	113.0400	17,336,201	15,336,342	17,304,522					4.279	2.157	MON	54,687		12/30/2021	08/15/2051
12623S-AQ-3	COMM_12-CR5			4,5	2.B FM	1,092,314	99.5040	1,020,558	1,025,647	1,034,495		(9,342)			4.321	3.364	MON	3,693	44,926	01/20/2015	12/01/2045
	CD COMMERCIAL MORTGAGE TRUST CMBS-SER-2016-CD2 CL-																				
12515A-BD-1	A3			4	1.A	5,282,141	104.0110	5,286,390	5,082,529	5,282,141					3.248	1.382	MON	13,757		12/30/2021	11/10/2049
12626B-AQ-7	COMM_13-CR10			4,5	1.A	938,135	104.4630	971,510	930,000	932,008		(1,192)			4.900	4.758	MON	3,797	45,876	04/28/2015	08/01/2046
	CD COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-CD4 CL-																				
12515D-AQ-7	A3			4	1.A	2,931,124	105.9480	2,934,556	2,769,808	2,931,124					3.248	1.883	MON	7,497		12/30/2021	05/10/2050
12626B-AU-8	COMM_13-CR10			4,5	1.D	481,264	103.6160	518,079	500,000	495,685		2,539			4.900	5.470	MON	2,042	24,664	04/28/2015	08/01/2046
	CD COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-CD4 CL-																				
12515D-AT-1	AM			4	1.A	635,313	106.7520	636,121	595,887	635,313					3.747	2.404	MON	1,860		12/30/2021	05/10/2050
12591K-AF-2	COMM_13-CR12 IS			4,5,6	1.A FE	7,059,779	1.6160	1,200,954		1,005,424		(827,096)			1.109	12.500	MON	68,698	907,277	10/29/2013	10/01/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12515G-AC-1	CD COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-CD3 CL-A3			4	1.A	6,959,193	104.2300	6,965,550	6,682,865	6,959,193					3.356	2.319	MON	18,690		12/30/2021	02/10/2050
12625K-AM-7	COMM_13-CR8			4,5	1.A	711,788	102.8890	717,652	697,500	700,476		(2,138)			3.929	3.601	MON	2,284	27,839	04/28/2015	06/01/2046
12515H-AY-1	CD COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-CD5 CL-A3			4	1.A	1,245,749	104.7600	1,247,485	1,190,803	1,245,749					3.171	2.203	MON	3,147		12/30/2021	08/15/2050
12625E-AA-7	COMM_13-SFS			4	1.A	53,125	100.1610	53,211	53,125	53,125					1.873	1.873	MON	83	940	04/28/2015	04/01/2035
12515H-BB-0	CD COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-CD5 CL-AS			4	1.A	2,097,564	106.8840	2,100,552	1,965,263	2,097,564					3.684	2.371	MON	6,033		12/30/2021	08/15/2050
12591V-AL-5	COMM_14-CR16 IS			4,5,6	1.D FE	928,160	0.3160	252,720		237,461		(110,257)			0.123	2.989	MON	8,169	119,258	01/15/2015	04/01/2047
12532A-AY-5	CFCRE COMMERCIAL MORTGAGE TRUS CMBS-SER-2016-C6 CL-A2			4	1.A	3,389,484	103.4010	3,392,587	3,281,000	3,389,484					2.950	1.479	MON	8,066		12/30/2021	11/10/2049
12592L-BM-3	COMM_14-CR20			4,5	1.A	1,338,912	103.5600	1,346,281	1,300,000	1,312,419		(4,199)			4.239	3.872	MON	4,592	55,107	10/22/2014	11/01/2047
12532C-AY-1	CFCRE COMMERCIAL MORTGAGE TRUS CMBS-SER-2017-C8 CL-ASB			4	1.A	580,459	104.7780	580,633	554,155	580,459					3.367	1.234	MON	1,555		12/30/2021	06/15/2050
12592L-BK-7	COMM_14-CR20 IS			4,5,6	1.A FE	7,557,612	2.2620	2,070,599		2,159,280		(912,652)			0.985	3.878	MON	75,173	1,022,584	10/24/2014	11/01/2047
12532C-BA-2	CFCRE COMMERCIAL MORTGAGE TRUS CMBS-SER-2017-C8 CL-A4			4	1.A	638,071	107.2160	638,886	595,887	638,071					3.572	2.138	MON	1,774		12/30/2021	06/15/2050
12591U-AJ-2	COMM_14-UBS2			4	1.A	2,046,490	104.9310	2,025,159	1,930,000	1,960,078		(13,637)			4.701	3.919	MON	7,561	90,729	02/20/2015	03/01/2047
12591U-AF-0	COMM MORTGAGE TRUST CMBS-SER-2014-UBS2 CL-A5			4	1.A	6,091,735	104.8610	6,093,104	5,810,648	6,091,735					3.961	1.541	MON	19,180		12/30/2021	03/10/2047
12591U-AG-8	COMM_14-UBS2 IS			4,5,6	1.A FE	523,216	1.9330	106,152		97,925		(83,955)			1.117	4.048	MON	5,110	90,625	03/04/2014	03/01/2047
12591Y-BB-0	COMM MORTGAGE TRUST CMBS-SER-2014-UBS3 CL-A3			4	1.A	22,210,224	102.9470	22,213,038	21,577,159	22,210,224					3.546	0.955	MON	63,761		12/30/2021	06/10/2047
12592P-BJ-1	COMM_14-UBS6			4,5	1.A	2,798,797	104.9990	2,939,958	2,800,000	2,799,534		151			4.349	4.355	MON	10,148	121,772	03/15/2016	12/01/2047
12592M-BK-5	COMM MORTGAGE TRUST CMBS-SER-2014-LC17 CL-A5			4	1.A	3,674,769	106.1560	3,675,912	3,462,745	3,674,769					3.917	1.528	MON	11,303		12/30/2021	10/10/2047
12592P-BL-6	COMM_14-UBS6			4,5	1.D	941,484	102.3190	1,023,194	1,000,000	977,476		7,055			4.439	5.285	MON	3,699	45,055	03/23/2016	12/01/2047
12592P-BE-2	COMM MORTGAGE TRUST CMBS-SER-2014-UBS6 CL-A4			4	1.A	16,781,795	104.0100	16,788,429	16,141,168	16,781,795					3.378	0.500	MON	45,437		12/30/2021	12/10/2047
12592P-BG-7	COMM_14-UBS6 IS			4,5,6	1.A FE	2,608,889	2.1280	929,566		764,534		(384,543)			0.862	12.500	MON	31,383	433,613	03/15/2016	12/01/2047
12592T-AA-3	COMM MORTGAGE TRUST CMBS-SER-2015-3BP CL-A			4	1.A	3,600,250	104.0270	3,602,190	3,462,745	3,600,250					3.178	1.845	MON	9,171		12/30/2021	02/10/2035
12592X-BE-5	COMM_15-CR22 IS			4,5,6	1.A FE	1,305,950	2.0810	384,812		416,866		(161,255)			0.883	3.420	MON	13,613	178,864	03/19/2015	03/01/2048
12592X-BC-9	COMM MORTGAGE TRUST CMBS-SER-2015-CR22-CL-A4			4	1.A	3,949,905	103.7690	3,951,776	3,808,243	3,949,905					3.048	0.579	MON	9,673		12/30/2021	03/10/2048
12593A-BD-6	COMM_15-CR23			4,5	1.A	1,505,969	104.5460	1,495,005	1,430,000	1,462,475		(9,284)			4.183	3.443	MON	4,985	59,817	07/28/2016	05/01/2048
12593A-AZ-8	COMM MORTGAGE TRUST CMBS-SER-2015-CR23 CL-A3			4	1.A	2,862,983	103.4190	2,864,508	2,769,808	2,862,983					3.230	1.945	MON	7,455		12/30/2021	05/10/2048
12593J-BK-1	COMM_15-CR24			4,5	1.D	1,349,451	103.1200	1,443,680	1,400,000	1,363,186		9,215			4.379	5.193	MON	5,108	62,162	07/24/2015	08/01/2048
12593F-BC-7	COMM MORTGAGE TRUST CMBS-SER-2015-LC21 CL-A3			4	1.A	2,707,113	103.9200	2,708,532	2,606,362	2,707,113					3.445	1.120	MON	7,482		12/30/2021	07/10/2048
12593J-BG-0	COMM_15-CR24 IS			4,5,6	1.A FE	503,542	2.3450	194,130		162,643		(64,577)			0.754	12.500	MON	5,202	73,703	12/09/2015	08/01/2048
12593G-AE-2	COMM MORTGAGE TRUST CMBS-SER-2015-PC1 CL-A4			4	1.A	4,847,403	102.6750	4,848,189	4,721,879	4,847,403					3.620	1.625	MON	14,244		12/30/2021	07/10/2050
12593P-BA-9	COMM_15-CR25			4,5	3.B	3,482,835	103.6230	3,730,435	3,600,000	3,548,569		12,777			4.530	4.966	MON	13,590	165,393	08/13/2015	08/01/2048
12593J-BE-5	COMM MORTGAGE TRUST CMBS-SER-2015-CR24-CL-A4			4	1.A	1,338,359	103.4600	1,339,089	1,294,306	1,338,359					3.432	1.469	MON	3,702		12/30/2021	08/10/2048
200474-BF-0	COMM_15-LC19			4,5	1.A	1,853,972	104.1540	1,874,767	1,800,000	1,819,175		(5,963)			3.829	3.455	MON	5,744	68,922	01/26/2015	02/01/2048
12593Q-BD-1	COMM MORTGAGE TRUST CMBS-SER-2015-CR26-CL-A3			4	1.A	9,869,019	103.5060	9,874,743	9,540,262	9,869,019					3.359	1.385	MON	26,705		12/30/2021	10/10/2048
200474-BD-5	COMM_15-LC19 IS			4,5,6	1.A FE	4,345,464	2.7970	1,355,643		1,388,403		(517,838)			1.113	3.646	MON	44,940	579,642	12/09/2015	02/01/2048
12593Q-BE-9	COMM MORTGAGE TRUST CMBS-SER-2015-CR26 CL-A4			4	1.A	647,102	106.5780	647,497	607,533	647,102					3.630	1.727	MON	1,838		12/30/2021	10/10/2048
12593Y-BL-6	COMM_16-CR28			4,5	1.A	2,679,462	108.0670	2,869,171	2,655,000	2,666,566		(2,636)			4.638	4.516	MON	10,261	124,862	01/27/2016	02/01/2049
12593Y-BD-4	COMM MORTGAGE TRUST CMBS-SER-2016-CR28-CL-A3			4	1.A	2,704,794	105.6390	2,706,598	2,562,120	2,704,794					3.495	1.949	MON	7,462		12/30/2021	02/10/2049
12594C-BJ-8	COMM_16-DC2			4,5	1.A	1,127,188	106.0200	1,060,195	1,000,000	1,059,519		(13,441)			4.671	3.117	MON	3,893	47,243	07/28/2016	02/01/2049
12594C-BE-9	COMM MORTGAGE TRUST CMBS-SER-2016-DC2-CL-A4			4	1.A	2,846,232	106.0670	2,848,887	2,685,932	2,846,232					3.497	0.059	MON	7,827		12/30/2021	02/10/2049
12598G-AL-1	COMM_21-LBA			4,5	1.D	5,000,000	99.5640	4,978,185	5,000,000	5,000,000					2.460	2.460	MON	5,808	92,684	03/03/2021	03/15/2038
12594M-BB-3	COMM MORTGAGE TRUST CMBS-SER-2016-COR1 CL-A3			4	1.A	3,513,674	102.6370	3,516,840	3,426,484	3,513,674					2.826	1.676	MON	8,069		12/30/2021	10/10/2049
12598G-AN-7	COMM_21-LBA			4,5	2.B	3,000,000	100.0000	2,999,994	3,000,000	3,000,000					2.760	2.760	MON	3,910	62,436	03/03/2021	03/15/2038
12594M-BC-1	COMM MORTGAGE TRUST CMBS-SER-2016-COR1 CL-A4			4	1.A	2,905,704	105.0080	2,908,520	2,769,808	2,905,704					3.091	1.958	MON	7,135		12/30/2021	10/10/2049
12654Y-AL-3	CPTS_19-CPT			4,5	1.A	9,625,619	95.1890	9,518,890	10,000,000	9,698,286		32,937			2.997	3.437	MON	24,973	303,842	10/31/2019	11/01/2039
12594P-AU-5	CREDIT SUISSE MORTGAGE TRUST CMBS-SER-2016-NXSR CL-A3			4	1.A	1,102,939	106.3050	1,103,908	1,038,435	1,102,939					3.501	1.877	MON	3,030		12/30/2021	12/15/2049
126281-BD-5	CSAIL_15-C1			4,5	1.A	1,436,839	103.8860	1,449,211	1,395,000	1,410,276		(4,755)			3.791	3.406	MON	4,407	52,884	03/06/2015	04/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12595E-AF-2	COMM MORTGAGE TRUST CMBS-SER-2017-COR2 CL-AM			4	1.A	1,737,371	108.1900	1,739,824	1,608,119	1,737,371					3.803	2.259	MON	5,096		12/30/2021	09/10/2050
126281-BF-0	CSAIL_15-C1			4,5	2.B	1,643,082	94.6090	1,539,763	1,627,500	1,633,438		(1,767)			4.261	4.135	MON	5,779	70,338	03/06/2015	04/01/2050
12595F-AD-4	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2017-CX9 CL-A4			4	1.A	618,783	103.9690	619,538	595,887	618,783					3.176	2.144	MON	1,577		12/30/2021	09/15/2050
12635F-AV-6	CSAIL_15-C3 IS			4,5,6	1.A FE	486,366	2.0730	173,779		154,293		(57,434)			0.696	4.287	MON	4,862	65,688	08/10/2015	08/01/2048
12595F-AJ-1	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2017-CX9 CL-AS			4	1.A	497,679	107.2120	498,395	464,869	497,679					3.700	2.334	MON	1,433		12/30/2021	09/15/2050
22541S-N4-6	CSFB_04-C4 IS			4,5,6	6. FE	3,662	0.0010	3		3		290			0.087	0.000	MON	18	421	04/28/2015	10/01/2039
12595J-AS-3	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2017-CX10 CL-AS			4	1.A	1,652,392	106.9200	1,655,066	1,547,948	1,652,392					3.670	2.423	MON	4,734		12/30/2021	11/15/2050
225458-Q7-6	CSFB_05-C4 IS			4,5,6	6. *	58	0.0010	44		44		(5)	3		0.000	2.079	MON			08/10/2005	08/01/2038
12595V-AC-1	COMM MORTGAGE TRUST CMBS-SER-2018-COR3 CL-A2			4	1.A	1,184,117	107.5070	1,184,208	1,101,517	1,184,117					3.961	1.898	MON	3,636		12/30/2021	05/10/2051
22545X-BB-8	CSMC_07-C1 IS			4,5,6	6. FE	2,230	2.2940	18,485							0.553	0.000	MON			04/28/2015	02/01/2040
12595V-AD-9	COMM MORTGAGE TRUST CMBS-SER-2018-COR3 CL-A3			4	1.A	1,334,887	112.1080	1,334,985	1,190,803	1,334,887					4.228	2.133	MON	4,196		12/30/2021	05/10/2051
12690C-AJ-2	CSMC_18-SITE			4,5	2.B	3,706,568	98.2140	3,683,029	3,750,000	3,729,728		8,291			4.782	5.037	MON	14,944	181,817	12/12/2018	04/01/2036
12595V-AF-4	COMM MORTGAGE TRUST CMBS-SER-2018-COR3 CL-AM			4	1.A	921,396	110.7150	922,986	833,659	921,396					4.341	2.522	MON	3,016		12/30/2021	05/10/2051
12690C-AL-7	CSMC_18-SITE			4,5	3.B	3,541,020	94.7190	3,551,948	3,750,000	3,651,127		39,779			4.782	6.038	MON	14,944	181,817	12/12/2018	04/01/2036
12595X-AS-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2018-CX12 CL-A3			4	1.A	2,274,587	109.2790	2,278,067	2,084,634	2,274,587					3.959	1.465	MON	6,877		12/30/2021	08/15/2051
126438-AC-4	CSMC_20-NET IS			4,5,6	1.C FE	1,634,998	4.1180	1,175,621		1,164,089		(338,355)			1.260	2.700	MON	29,984	374,498	07/31/2020	08/01/2037
12595X-AT-0	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2018-CX12 CL-A4			4	1.A	3,159,291	111.8760	3,164,981	2,829,008	3,159,291					4.224	2.263	MON	9,959		12/30/2021	08/15/2051
23307E-AL-5	DBGS_19-1735			4,5	1.A	9,709,823	95.7560	9,575,620	10,000,000	9,770,256		26,139			4.195	4.567	MON	34,955	425,281	04/03/2019	04/01/2037
12596G-AY-5	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2018-C14 CL-A3			4	1.A	709,707	110.0050	711,021	646,353	709,707					4.151	2.384	MON	2,236		12/30/2021	11/15/2051
23307E-AN-1	DBGS_19-1735			4,5	4.B FE	4,630,157	90.8300	4,541,510	5,000,000	4,704,952		32,681			4.195	5.172	MON	17,477	212,640	04/03/2019	04/01/2037
126192-AD-5	COMMERCIAL MORTGAGE PASS-THROU CMBS-SER-2012-LC4 CL-A4			4	1.A FM	1,195,472	99.9490	1,195,326	1,195,936	1,195,936		464			3.288	0.000	MON	3,277		12/30/2021	12/10/2044
23312L-AU-2	DBJPM_16-C1			4,5	1.A	1,637,570	104.8170	1,666,586	1,590,000	1,612,483		(4,938)			4.195	3.824	MON	5,558	66,701	03/31/2016	05/01/2049
12626L-AD-4	COMM MORTGAGE TRUST CMBS-SER-2013-CR11 CL-A3			4	1.A	2,181,092	103.9610	2,181,390	2,098,278	2,181,092					3.983	(0.860)	MON	6,965		12/30/2021	08/10/2050
23312L-AV-0	DBJPM_16-C1			4,5	2.B	621,584	95.4130	677,430	710,000	667,130		9,028			3.327	4.933	MON	1,968	24,118	03/31/2016	05/01/2049
126281-AY-0	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2015-C1-CL-A3			4	1.A	31,716,946	102.2360	31,729,049	31,035,105	31,716,946					3.236	1.597	MON	83,694		12/30/2021	04/15/2050
23312L-AW-8	DBJPM_16-C1 IS			4,5,6	1.A FE	1,176,499	4.6930	513,798		554,429		(139,243)			1.379	4.090	MON	12,583	166,846	04/05/2016	05/01/2049
12629N-AE-5	COMM MORTGAGE TRUST CMBS-SER-2015-DC1 CL-A4			4	1.A	24,651,095	101.8360	24,655,540	24,211,026	24,651,095					3.078	1.805	MON	62,101		12/30/2021	02/10/2048
23312V-AJ-5	DBJPM_16-C3			4	1.A	1,029,932	100.5540	1,005,544	1,000,000	1,014,840		(2,983)			3.264	2.918	MON	2,720	32,640	07/26/2016	08/01/2049
12629N-AH-8	COMM MORTGAGE TRUST CMBS-SER-2015-DC1-CL-AM			4	1.A	2,246,943	104.4360	2,248,057	2,152,569	2,246,943					3.724	2.204	MON	6,680		12/30/2021	02/10/2048
23312V-AG-1	DBJPM_16-C3 IS			4,5,6	1.A FE	944,384	5.5420	448,032		418,204		(109,538)			1.443	3.000	MON	9,719	124,163	07/27/2016	08/01/2049
12630D-AX-2	COMM MORTGAGE TRUST CMBS-SER-2014-CR14 CL-A3			4	1.A	5,247,218	104.3850	5,247,527	5,027,089	5,247,218					3.955	1.464	MON	16,568		12/30/2021	02/10/2047
23312V-AL-0	DBJPM_16-C3 IS			4,5,6	1.D FE	502,454	4.0500	238,950		232,557		(53,159)			0.970	3.000	MON	4,768	60,993	07/27/2016	08/01/2049
12631D-BA-0	COMM MORTGAGE TRUST CMBS-SER-2014-CR17 CL-A4			4	1.A	14,416,706	103.5250	14,418,398	13,927,455	14,416,706					3.700	0.616	MON	42,943		12/30/2021	05/10/2047
30309K-AL-4	FREMF_19-K1511			4,5	1.A	3,365,191	110.0520	3,851,824	3,500,000	3,382,419		6,854			4.564	4.932	MON	13,311	161,956	05/08/2019	03/01/2034
12634N-AS-7	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2015-C2 CL-A3			4	1.A	12,211,323	103.3130	12,217,523	11,825,736	12,211,323					3.231	1.166	MON	31,843		12/30/2021	06/15/2057
396789-KZ-1	GCCFC_05-GG3 IS			4,5,6	6. FE	11,190	0.4170	1,313							0.722	24.999	MON		5,104	01/26/2005	08/01/2042
12635F-AS-3	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2015-C3 CL-A3			4	1.A	2,500,850	103.9610	2,502,174	2,406,839	2,500,850					3.447	0.783	MON	6,913		12/30/2021	08/15/2048
36828Q-FR-2	GECMC_04-C2 IS			3,4	6. FE	1.0660									0.733	25.000	MON		74,090	04/08/2004	03/01/2040
12635Q-BF-6	COMM MORTGAGE TRUST CMBS-SER-2015-CR27 CL-A3			4	1.A	8,872,620	103.7780	8,878,248	8,555,038	8,872,620					3.349	1.334	MON	23,876		12/30/2021	10/10/2048
36828Q-SE-7	GECMC_06-C1 IS			4,5,6	6. *	33	0.0010	4							0.000	0.000	MON			04/28/2009	03/01/2044
12635R-AW-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2015-C4-CL-A3			4	1.A	3,232,854	104.9460	3,234,759	3,082,308	3,232,854					3.544	0.850	MON	9,103		12/30/2021	11/15/2048
36170U-AC-5	GFORC_05-RRA IS			4,5,6	6. *	289	0.1700	49							0.170	25.000	MON	4	40	06/26/2014	08/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2016-C5-																				
12636L-AX-8	CL-A4			4	1.A	1,858,929	104.3810	1,859,900	1,781,838	1,858,929					3.489	0.918	MON	5,180		12/30/2021	11/15/2048
361849-D5-8	GMACC_04-C1 IS			3,4	6. *	31,410	1.9330	55,211							1.672	0.000	MON			04/07/2004	03/01/2038
	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2018-CX11																				
12652U-AT-6	CL-A4			4	1.A	365,542	107.7780	366,095	339,675	365,542					3.766	2.002	MON	1,066		12/30/2021	04/15/2051
36197X-AQ-7	GSMS_13-GC12			4,5	1.A	3,372,565	102.3950	3,588,938	3,505,000	3,476,534		20,184			3.777	4.404	MON	11,032	132,384	04/28/2015	06/01/2046
	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2018-CX11																				
12652U-AU-3	CL-A5			4	1.A	2,298,043	110.0100	2,301,847	2,092,398	2,298,043					4.033	2.263	MON	7,032		12/30/2021	04/15/2051
36248G-AF-7	GSMS_13-GC16 IS			4,5,6	1.A FE	1,948,077	1.5170	332,386		261,540		(196,242)			1.009	12.500	MON	18,423	242,320	11/15/2013	11/01/2046
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2016-GC37-																				
17290X-AS-9	CL-A3			4	1.A	1,516,523	102.6080	1,517,615	1,479,042	1,516,523					3.050	1.718	MON	3,759		12/30/2021	04/10/2049
36250H-AG-8	GSMS_14-GC26 IS			4,5,6	1.A FE	3,862,392	2.3570	1,149,057		1,135,758		(489,171)			0.954	3.860	MON	38,744	546,732	11/24/2014	11/01/2047
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2016-C1 CL-																				
17290Y-AR-9	A4			4	1.A	729,483	105.3620	730,092	692,937	729,483					3.209	1.924	MON	1,853		12/30/2021	05/10/2049
36250G-AW-5	GSMS_15-GC30			4,5	1.D	900,859	103.4730	1,034,734	1,000,000	952,545		12,570			4.073	5.638	MON	3,394	41,299	12/01/2016	05/01/2050
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2016-C2 CL-																				
17291C-BQ-7	A3			4	1.A	3,637,703	102.5270	3,641,182	3,551,437	3,637,703					2.575	1.964	MON	7,621		12/30/2021	08/10/2049
36258R-BC-6	GSMS_20-GC47 IS			4,5,6	1.A FE	3,624,315	8.1740	3,340,463		3,061,842		(354,290)			1.131	3.930	MON	38,510	482,068	05/12/2020	05/01/2053
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2018-C5 CL-																				
17291D-AF-0	AS			4	1.A	1,059,130	111.3280	1,060,990	953,031	1,059,130					4.408	2.519	MON	3,501		12/30/2021	06/10/2051
44421L-AG-7	HY_16-10HY			4,5	1.A	2,174,778	101.7830	2,202,514	2,163,925	2,169,378		(1,095)			2.977	2.918	MON	5,368	65,307	08/08/2016	08/01/2038
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2012-GC8																				
17318U-AD-6	CL-A4			4	1.A FM	5,478,246	100.5640	5,477,957	5,447,235	5,478,246					3.024	0.702	MON	13,727		12/30/2021	09/10/2045
44421G-AL-7	HY_19-30HY			4,5	2.B FE	4,636,140	99.6040	4,785,982	4,805,000	4,671,931		14,972			3.443	3.869	MON	13,787	167,740	06/24/2019	07/01/2039
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2014-GC19																				
17322A-AD-4	CL-A4			4	1.A	4,356,340	105.0320	4,356,373	4,147,663	4,356,340					4.023	1.406	MON	13,905		12/30/2021	03/10/2047
46361T-AL-6	ICOT_13-IRV			4,5	1.A	709,585	100.9940	772,605	765,000	754,125		7,611			3.173	4.252	MON	1,416	24,612	04/28/2015	05/10/2048
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2014-GC21																				
17322M-AV-8	CL-A4			4	1.A	3,127,151	103.0430	3,127,287	3,034,934	3,127,151					3.575	0.895	MON	9,042		12/30/2021	05/10/2047
45257Y-AL-4	IFUND_14-1			4,5	1.A	1,657,235	101.0320	1,625,597	1,609,000	1,642,691		(2,479)			5.236	4.974	MON	7,021	84,247	11/04/2014	08/01/2047
17322V-AS-5	CGCMT CMBS-SER-2014-GC23 CL-A3			4	1.A	11,160,865	103.1240	11,163,187	10,825,014	11,160,865					3.356	0.634	MON	30,274		12/30/2021	07/10/2047
45257Y-AN-0	IFUND_14-1			4,5	1.A	1,029,912	100.5990	1,005,990	1,000,000	1,022,555		(1,338)			6.204	5.930	MON	5,170	62,064	11/04/2014	08/01/2047
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2015-GC27																				
17323C-AD-9	CL-A4			4	1.A	12,110,102	102.0900	12,115,029	11,867,009	12,110,102					2.878	1.405	MON	28,461		12/30/2021	02/10/2048
46639N-AV-3	JPMBB_13-C12			4,5	1.A	977,667	102.8960	1,008,385	980,000	979,587		286			4.098	4.130	MON	3,347	40,731	04/28/2015	07/01/2045
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2015-GC27																				
17323C-AE-7	CL-A5			4	1.A	424,460	104.1830	424,660	407,610	424,460					3.137	1.655	MON	1,066		12/30/2021	02/10/2048
46642E-BB-1	JPMBB_14-C21 IS			4,5,6	1.D FE	380,688	0.8890	109,882		101,578		(42,123)			0.301	2.999	MON	3,095	45,969	01/15/2015	08/01/2047
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2015-GC29																				
17323V-AY-1	CL-A3			4	1.A	3,315,093	101.9850	3,316,964	3,252,404	3,315,093					2.935	1.685	MON	7,955		12/30/2021	04/10/2048
46642N-BF-2	JPMBB_14-C22 IS			4,5,6	1.D FE	1,096,011	1.7840	322,783		311,448		(146,796)			0.823	4.239	MON	12,403	163,654	11/19/2015	09/01/2047
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2015-GC31																				
17323Y-AC-3	CL-A3			4	1.A	1,847,532	105.7880	1,847,973	1,746,865	1,847,532					3.497	0.044	MON	5,091		12/30/2021	06/10/2048
46643G-AL-4	JPMBB_14-C24			4,5	1.D	1,845,265	96.6600	1,739,880	1,800,000	1,814,603		(4,913)			4.385	4.073	MON	6,577	80,013	10/09/2014	11/01/2047
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2015-P1-CL-																				
17324D-AT-1	A4			4	1.A	1,450,909	104.7540	1,451,758	1,385,874	1,450,909					3.462	1.990	MON	3,998		12/30/2021	09/15/2048
46625Y-BL-6	JPMCC_04-LN2 IS			4,5,6	6. FE	2,421	0.0010	4							0.512	25.000	MON	186	2,543	08/16/2004	07/01/2041
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2015-GC35-																				
17324K-AN-8	CL-A3			4	1.A	2,041,077	105.1700	2,042,370	1,941,970	2,041,077					3.549	2.031	MON	5,743		12/30/2021	11/10/2048
46625M-5P-0	JPMCC_04-PNC1 IS			3,4	6. *	187,178	0.0010	170							0.000	5.750	MON			06/14/2004	06/01/2041
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2016-GC36-																				
17324T-AD-1	CL-A4			4	1.A	2,447,523	104.0230	2,449,152	2,354,433	2,447,523					3.349	1.660	MON	6,571		12/30/2021	02/10/2049
46625Y-JP-9	JPMCC_05-CB11 IS			4,5,6	6. FE	5,526	0.0010	55							0.165	25.000	MON	762	10,826	03/28/2005	08/01/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2016-GC36																				
17324T-AE-9	CL-A5			4	1.A	701,166	106.6340	701,651	657,999	701,166					3.616	1.873	MON	1,983		12/30/2021	02/10/2049
46625Y-NP-4	JPMCC_05-LDP2 IS			4,5,6	6. FE	1,354	0.0010	4							0.000	0.000	MON			07/01/2006	07/01/2042
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2016-P5 CL-A3																				
17325D-AC-7				4	1.A	2,129,361	102.6490	2,131,449	2,076,444	2,129,361					2.684	1.571	MON	4,644		12/30/2021	10/10/2049
46640J-AX-5	JPMCC_13-C13			4,5	1.A	1,235,334	102.8920	1,389,037	1,350,000	1,325,554		15,684			4.077	5.371	MON	4,587	55,808	04/28/2015	01/01/2046
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2016-C3 CL-A3																				
17325G-AC-0				4	1.A	2,155,264	103.8350	2,157,526	2,077,841	2,155,264					2.896	1.986	MON	5,015		12/30/2021	11/15/2049
46639Y-AW-7	JPMCC_13-LC11			4,5	2.B	1,128,336	98.1450	1,192,463	1,215,000	1,195,273		14,369			3.958	5.261	MON	4,008	48,092	02/25/2016	04/01/2046
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2017-P7 CL-A3																				
17325H-BN-3				4	1.A	5,245,884	106.8200	5,251,863	4,916,554	5,245,884					3.442	1.851	MON	14,102		12/30/2021	04/14/2050
465968-AK-1	JPMCC_17-JP7			4	1.A	695,245	107.0920	722,868	675,000	687,133		(1,954)			4.050	3.688	MON	2,278	27,338	07/21/2017	09/01/2050
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2017-B1 CL-A3																				
17326C-AY-0				4	1.A	611,220	104.9420	612,095	583,270	611,220					3.197	1.603	MON	1,554		12/30/2021	08/15/2050
48129R-BB-0	JPMDB_19-COR6			4,5	1.A	10,121,284	102.1370	10,213,740	10,000,000	10,099,355		(10,671)			3.926	3.780	MON	32,720	398,185	11/14/2019	11/01/2052
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2017-B1 CL-A4																				
17326C-AZ-7				4	1.A	2,805,760	107.5850	2,809,872	2,611,769	2,805,760					3.458	2.033	MON	7,526		12/30/2021	08/15/2050
50190D-AJ-5	LCCM_17-LC26			4	1.A	2,059,946	106.1060	2,122,116	2,000,000	2,034,816		(5,894)			3.551	3.196	MON	5,918	71,020	06/22/2017	07/03/2050
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2017-B1 CL-AS																				
17326C-BB-9				4	1.A	2,223,677	106.8260	2,226,931	2,084,634	2,223,677					3.711	2.426	MON	6,447		12/30/2021	08/15/2050
50190D-AS-5	LCCM_17-LC26			4	1.A	411,969	106.1160	424,465	400,000	407,044		(1,161)			3.853	3.496	MON	1,284	15,412	06/22/2017	07/03/2050
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2017-P8 CL-AS																				
17326D-AF-9				4	1.A	1,433,283	108.1190	1,435,435	1,327,644	1,433,283					3.789	2.275	MON	4,192		12/30/2021	09/15/2050
53218C-AL-4	LIFE_21-BMR			4,5	1.A	3,293,813	99.7440	3,291,555	3,300,000	3,294,400		587			2.460	2.603	MON	3,833	13,644	10/28/2021	03/15/2038
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2018-B2 CL-A3																				
17327F-AC-0				4	1.A	641,318	107.8040	642,390	595,887	641,318					3.744	2.354	MON	1,859		12/30/2021	03/10/2051
55316V-AL-8	MHC_21-MHC			4,5	1.A	21,849,457	99.8430	21,865,661	21,900,000	21,866,281		16,824			2.711	2.832	MON	28,033	388,314	04/06/2021	04/15/2038
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2018-B2 CL-A4																				
17327F-AD-8				4	1.A	1,740,479	110.8900	1,743,424	1,572,210	1,740,479					4.009	2.120	MON	5,252		12/30/2021	03/10/2051
55316P-AL-1	MKT_20-525M			4,5	1.D	9,759,850	92.9610	9,296,140	10,000,000	9,798,486		21,436			2.941	3.224	MON	24,505	298,144	02/07/2020	02/01/2040
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2018-B2 CL-AS																				
17327F-AF-3				4	1.A	1,620,402	109.0280	1,623,151	1,488,747	1,620,402					4.179	2.618	MON	5,185		12/30/2021	03/10/2051
55312Y-BD-3	MLCFC_07-5 IS			4,5,6	6. FE	712	0.3770	499							0.343	25.000	MON		75	04/28/2015	08/01/2048
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2019-C7 CL-AAB																				
17328C-AE-2				4	1.A	757,749	106.2370	758,838	714,288	757,749					3.042	1.858	MON	1,811		12/30/2021	12/15/2072
61763X-AL-0	MSBAM_14-C18			4,5	1.D	5,540,073	101.8240	5,722,503	5,620,000	5,594,523		8,752			4.499	4.680	MON	21,070	257,232	09/18/2014	10/01/2047
200474-BB-9	COMM MORTGAGE TRUST CMBS-SER-2015-LC19-CL-A3			4	1.A	48,077,458	102.7560	48,100,011	46,809,929	48,077,458					2.922	1.007	MON	113,982		12/30/2021	02/10/2048
61763X-AG-1	MSBAM_14-C18 IS			4,5,6	1.A FE	1,903,239	1.2630	416,856		228,279		(330,807)			0.641	12.500	MON	17,617	384,509	09/19/2014	10/01/2047
	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2019-C15 CL-ASB																				
22945D-AJ-2				4	1.A	414,592	108.5030	414,891	382,377	414,592					3.903	1.719	MON	1,244		12/30/2021	03/15/2052
61764P-BZ-4	MSBAM_14-C19			4	1.A	1,353,046	103.0590	1,442,832	1,400,000	1,384,045		5,015			4.000	4.417	MON	4,667	56,000	12/09/2014	12/01/2047
	DEUTSCHE BANK COMMERCIAL MORTG CMBS-SER-2020-C9 CL-A5																				
23306J-AT-3				4	1.A	3,348,108	98.0070	3,351,241	3,419,389	3,348,129		22			1.926	2.208	MON	5,488		12/30/2021	08/15/2053
61764X-BL-8	MSBAM_15-C21			4	1.A	1,841,539	103.3690	1,848,240	1,788,000	1,806,533		(5,618)			3.652	3.298	MON	5,441	65,298	02/13/2015	03/01/2048
	DEUTSCHE BANK COMMERCIAL MORTG CMBS-SER-2017-C6 CL-A4																				
23312J-AE-3				4	1.A	1,170,645	105.6120	1,170,509	1,108,311	1,170,645					3.071	1.552	MON	2,836		12/30/2021	06/10/2050
61764X-BP-9	MSBAM_15-C21			4,5	4.B	1,940,035	91.6130	1,750,488	1,910,750	1,922,898		(3,662)			4.135	3.914	MON	6,584	80,216	08/22/2016	03/01/2048
	DEUTSCHE BANK COMMERCIAL MORTG CMBS-SER-2016-C1-CL-A3A																				
23312L-AR-9				4	1.A	2,094,576	102.9470	2,096,113	2,036,109	2,094,576					3.015	1.525	MON	5,116		12/30/2021	05/10/2049
61764X-BK-0	MSBAM_15-C21 IS			4,5,6	1.B FE	3,121,630	2.1920	938,486		992,346		(364,878)			0.864	3.590	MON	30,812	408,857	02/18/2015	03/01/2048
	DEUTSCHE BANK COMMERCIAL MORTG CMBS-SER-2016-C3 CL-A4																				
23312V-AE-6				4	1.A	2,716,876	103.1950	2,716,088	2,631,996	2,716,876					2.632	1.839	MON	5,773		12/30/2021	08/10/2049
61690F-AS-2	MSBAM_15-C22			4,5	3.B	2,382,750	98.5280	2,660,245	2,700,000	2,560,851		37,632			4.210	5.959	MON	9,474	115,323	03/09/2016	04/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2015-GC33-																				
29425A-AC-7	CL-A3			4	1.A	2,844,332	104.8550	2,846,039	2,714,261	2,844,332					3.515	0.876	MON	7,951		12/30/2021	09/10/2058
61765L-AX-8	MSBAM_15-C24			4,5	1.A	1,732,570	106.2590	1,912,658	1,800,000	1,769,921		7,686			4.343	4.863	MON	6,514	79,264	03/07/2016	05/01/2048
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2015-GC33																				
29425A-AD-5	CL-A4			4	1.A	629,618	107.1200	629,997	588,123	629,618					3.778	1.762	MON	1,852		12/30/2021	09/10/2058
61765L-AY-6	MSBAM_15-C24			4,5	1.D	980,606	102.9280	1,204,252	1,170,000	1,083,522		21,176			4.343	6.718	MON	4,234	51,522	02/24/2016	05/01/2048
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2016-P3-CL-																				
29429C-AC-9	A3			4	1.A	2,844,382	102.7390	2,845,673	2,769,808	2,844,382					3.063	2.307	MON	7,070		12/30/2021	04/15/2049
61765L-AV-2	MSBAM_15-C24 IS			4,5,6	1.A FE	262,979	2.1880	95,428		92,294		(29,754)			0.716	4.260	MON	2,603	34,466	07/27/2015	05/01/2048
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2016-P4 CL-																				
29429E-AC-5	A3			4	1.A	3,296,571	102.1950	3,299,489	3,228,621	3,296,571					2.646	2.119	MON	7,119		12/30/2021	07/10/2049
61766R-BA-3	MSBAM_16-C31 IS			4,5,6	1.A FE	1,962,977	4.8760	954,190		889,094		(303,620)			1.288	3.800	MON	21,010	345,535	10/26/2016	11/01/2049
	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2016-P4 CL-																				
29429E-AD-3	A4			4	1.A	895,848	104.1640	896,678	860,833	895,848					2.902	1.946	MON	2,082		12/30/2021	07/10/2049
617451-FU-8	MSC_06-HQ8 IS			4,5,6	6. *	2	0.0010	7		7		(12)			0.000	3.201	MON			03/21/2006	03/01/2044
	GS MORTGAGE SECURITIES TRUST CMBS-SER-2015-GC30																				
36250G-AN-5	CL-A3			4	1.A	2,295,635	103.7150	2,298,969	2,216,621	2,295,635					3.119	0.942	MON	5,761		12/30/2021	05/10/2050
61690Y-BV-3	MSC_16-BNK2 IS			4,5,6	1.A FE	1,072,430	3.9020	548,655		502,296		(141,396)			0.969	3.400	MON	11,351	163,398	11/07/2016	11/01/2049
	GS MORTGAGE SECURITIES TRUST CMBS-SER-2015-GC32-																				
36250P-AC-9	CL-A3			4	1.A	1,268,669	104.7230	1,269,404	1,212,154	1,268,669					3.498	1.109	MON	3,533		12/30/2021	07/10/2048
61765Y-AD-4	MSC_16-PSQ			4,5	1.A	3,649,004	92.9020	3,716,076	4,000,000	3,827,092		38,025			3.826	5.021	MON	12,754	155,170	01/29/2016	01/01/2038
	GS MORTGAGE SECURITIES TRUST CMBS-SER-2018-GS10																				
36250S-AD-1	CL-A4			4	1.A	2,806,002	111.0580	2,810,950	2,531,065	2,806,002					3.890	2.004	MON	8,205		12/30/2021	07/10/2051
61765Y-AE-2	MSC_16-PSQ			4,5	3.B	7,763,375	88.7460	7,676,564	8,650,000	7,820,510		57,135			3.826	6.558	MON	27,580	168,237	06/15/2021	01/01/2038
	GS MORTGAGE SECURITIES TRUST CMBS-SER-2018-GS10																				
36250S-AJ-8	CL-AS			4	1.A	12,537,894	112.2260	12,560,397	11,192,056	12,537,894					4.384	2.376	MON	40,888		12/30/2021	07/10/2051
61767F-BB-6	MSC_16-UB11 IS			4,5,6	1.A FE	1,454,085	5.1970	669,147		610,372		(181,750)			1.496	3.000	MON	16,052	203,434	08/16/2016	08/01/2049
	GS MORTGAGE SECURITIES TRUST CMBS-SER-2015-GC34-																				
36250V-AC-6	CL-A3			4	1.A	4,771,906	102.7790	4,774,890	4,645,784	4,771,906					3.244	1.757	MON	12,559		12/30/2021	10/10/2048
61691E-BD-6	MSC_16-UB12			4,5	1.A	4,119,851	103.6120	4,144,496	4,000,000	4,064,082		(11,989)			3.778	3.418	MON	12,593	151,120	11/22/2016	12/01/2049
	GS MORTGAGE SECURITIES TRUST CMBS-SER-2016-JP3 CL-																				
36251P-AC-8	A4			4	1.A	2,306,020	102.5240	2,308,123	2,251,301	2,306,020					2.592	1.497	MON	4,863		12/30/2021	10/10/2049
61766C-AL-3	MSC_16-UBS9			4,5	1.A	1,028,058	103.3550	1,153,438	1,116,000	1,073,230		9,030			4.761	5.817	MON	4,427	52,134	02/19/2016	03/01/2049
	GS MORTGAGE SECURITIES TRUST CMBS-SER-2016-GS4 CL-																				
36251X-AQ-0	A3			4	1.A	1,044,158	104.0520	1,045,168	1,004,467	1,044,158					3.178	2.234	MON	2,660		12/30/2021	11/10/2049
68245H-AC-8	OMPT_17-1MKT			4	1.A	514,998	99.8560	499,282	500,000	504,884		(2,226)			3.845	3.359	MON	1,602	19,227	02/15/2017	02/01/2032
	GS MORTGAGE SECURITIES TRUST CMBS-SER-2015-GS1-CL-																				
36252A-AB-2	A2			4	1.A	2,865,421	103.5200	2,867,304	2,769,807	2,865,421					3.470	1.624	MON	8,009		12/30/2021	11/10/2048
67118A-AQ-8	OPG_21-PORT			4,5	1.A	5,691,567	98.4230	5,615,451	5,705,455	5,693,119		1,552			2.058	2.181	MON	5,545	22,249	10/06/2021	10/15/2036
	GS MORTGAGE SECURITIES TRUST CMBS-SER-2015-GS1 CL-																				
36252A-AC-0	A3			4	1.A	942,304	107.0020	942,917	881,214	942,304					3.734	1.835	MON	2,742		12/30/2021	11/10/2048
67118A-AS-4	OPG_21-PORT			4,5	1.A	9,975,183	98.2540	9,825,360	10,000,000	9,977,946		2,763			2.508	2.634	MON	11,843	47,622	09/30/2021	10/15/2036
	GS MORTGAGE SECURITIES TRUST CMBS-SER-2017-GS5 CL-																				
36252H-AC-5	A3			4	1.A	2,584,952	106.7900	2,587,884	2,423,339	2,584,952					3.409	0.669	MON	6,884		12/30/2021	03/10/2050
78413M-AL-2	SFAVE_15-5AVE			4,5	1.A	4,493,264	100.2200	4,716,845	4,706,500	4,529,493		9,550			4.388	4.777	MON	17,210	209,390	02/05/2019	01/01/2043
	GS MORTGAGE SECURITIES TRUST CMBS-SER-2014-GC18																				
36252R-AJ-8	CL-A3			4	1.A	1,949,565	102.4320	1,949,915	1,903,619	1,949,565					3.801	1.242	MON	6,030		12/30/2021	01/10/2047
78413M-AG-3	SFAVE_15-5AVE IS			4,5,6	1.A FE	3,478,371	5.1350	3,076,105		2,771,855		(146,272)			0.453	5.665	MON	22,621	307,961	11/22/2016	01/01/2043
	GS MORTGAGE SECURITIES TRUST CMBS-SER-2019-GC38																				
36252S-AW-7	CL-AAB			4	1.A	433,069	108.9350	433,458	397,905	433,069					3.835	1.750	MON	1,272		12/30/2021	02/10/2052
78449R-AC-9	SLG_21-OVA IS			4,5,6	1.D FE	1,639,280	2.0370	1,590,167		1,562,673		(76,607)			0.258	3.350	MON	16,785	100,708	06/15/2021	07/01/2041
	GS Mortgage Securities Trust CMBS-SER-2016-GS2-CL-																				
36252T-AQ-8	A3			4	1.A	1,656,801	102.6940	1,658,051	1,614,555	1,656,801					2.791	1.510	MON	3,755		12/30/2021	05/10/2049

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
90349G-AN-5	UBSBB_13-C6			4,5	3.B	2,120,631	100.5500	2,101,487	2,090,000	2,094,392		(3,493)			3.875	3.697	MON	6,749	80,964	10/02/2014	04/01/2046
36252W-AX-6	GS MORTGAGE SECURITIES TRUST CMBS-SER-2014-GC20 CL-A5			4	1.A	11,188,935	104.6310	11,180,469	10,685,618	11,188,935					3.998	1.683	MON	35,601		12/30/2021	04/10/2047
90276G-AU-6	UBSCM_17-C3 IS			4,5,6	1.A FE	4,908,127	4.4550	2,712,443		2,524,295		(605,876)			1.078	3.400	MON	54,717	704,156	08/21/2017	08/01/2050
36253B-AT-0	GSMS 2014 CMBS-SER-2014-GC22 CL-A4			4	1.A	8,295,356	102.7920	8,296,166	8,070,828	8,295,356					3.587	1.039	MON	24,125		12/30/2021	06/10/2047
90278L-BD-0	UBSCM_18-C15			4,5	1.D	14,476,442	107.2940	16,094,025	15,000,000	14,605,462		45,359			5.109	5.568	MON	63,864	778,248	12/18/2018	12/01/2051
36253P-AB-8	GS MORTGAGE SECURITIES TRUST CMBS-SER-2017-GS6 CL-A2			4	1.A	918,341	104.3950	919,465	880,756	918,341					3.164	1.505	MON	2,322		12/30/2021	05/10/2050
90276Y-AF-0	UBSCM_19-C16 IS			4,5,6	1.A FE	7,310,765	8.5790	5,520,900		5,194,590		(837,390)			1.551	3.750	MON	83,154	1,049,619	03/28/2019	04/01/2052
36253P-AC-6	GS MORTGAGE SECURITIES TRUST CMBS-SER-2017-GS6 CL-A3			4	1.A	2,657,155	106.9580	2,660,529	2,487,452	2,657,155					3.433	2.049	MON	7,116		12/30/2021	05/10/2050
92976B-EC-2	WBCMT_06-C23 IS			4,5,6	6. *	4,475	0.0010	47							0.000	0.000	MON			02/27/2006	01/01/2045
36255N-AX-3	GS MORTGAGE SECURITIES TRUST CMBS-SER-2018-GS9 CL-AS			4	1.A	1,147,575	110.2860	1,149,530	1,042,317	1,147,575					4.141	2.370	MON	3,597		12/30/2021	03/10/2051
92978T-BU-4	WBCMT_07-C31 IS			4,5,6	6. FE	67,961	0.0010	29							0.000	0.000	MON			05/15/2007	04/01/2047
36264K-AV-2	GS MORTGAGE SECURITIES TRUST CMBS-SER-2020-GSA2 CL-A5			4	1.A	10,940,466	98.0900	10,977,805	11,191,564	10,940,538		72			2.012	2.305	MON	18,765		12/30/2021	12/12/2053
94989A-AX-3	WFCM_14-LC18 IS			4,5,6	1.A FE	882,161	2.3690	252,095		234,483		(108,386)			1.034	3.946	MON	9,171	120,316	12/16/2014	12/01/2047
36264K-AZ-3	GS MORTGAGE SECURITIES TRUST CMBS-SER-2020-GSA2 CL-AS			4	1.A	6,906,644	98.3570	6,930,536	7,046,307	6,906,682		38			2.224	2.477	MON	13,059		12/30/2021	12/12/2053
94989A-AY-1	WFCM_14-LC18 IS			4,5,6	2.B FE	658,265	1.1610	215,208		201,126		(70,626)			0.374	4.289	MON	5,771	80,866	12/16/2014	12/01/2047
46590J-AV-9	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2015-C32 CL-A4			4	1.A	5,533,020	102.6750	5,535,695	5,391,473	5,533,020					3.329	2.028	MON	14,958		12/30/2021	11/15/2048
94989C-BD-2	WFCM_15-C26			4,5	1.D	2,806,935	101.7330	2,876,796	2,827,790	2,816,378		3,349			4.071	4.210	MON	9,593	115,119	08/08/2018	02/01/2048
46590L-AS-1	JPMDB COMMERCIAL MORTGAGE SECU CMBS-SER-2016-C2-CL-A3A			4	1.A	2,278,206	102.7450	2,277,468	2,216,622	2,278,206					2.881	1.643	MON	5,322		12/30/2021	06/15/2049
94989C-BA-8	WFCM_15-C26 IS			4,5,6	1.A FE	4,405,676	3.1420	1,406,729		1,383,121		(539,853)			1.200	3.518	MON	44,756	600,440	02/05/2015	02/01/2048
46590M-AQ-3	JP MORGAN CHASE COMMERCIAL MOR CMBS-SER-2016-JP2 CL-A3			4	1.A	1,468,765	102.1210	1,468,350	1,437,853	1,468,765					2.559	1.525	MON	3,066		12/30/2021	08/15/2049
94989D-BA-6	WFCM_15-C27 IS			4,5,6	3.B FE	916,419	1.1460	316,648		294,567		(108,659)			0.346	4.202	MON	7,966	123,601	03/04/2015	02/01/2048
46590R-AD-1	JP MORGAN CHASE COMMERCIAL MOR CMBS-SER-2016-GS3 CL-A3			4	1.A	2,701,184	102.6010	2,700,454	2,631,996	2,701,184					2.627	1.570	MON	5,761		12/30/2021	08/15/2049
94989E-AK-3	WFCM_15-LC20			4	1.A	3,891,583	103.0130	3,892,342	3,778,500	3,818,778		(11,855)			3.719	3.364	MON	11,710	140,522	03/25/2015	04/01/2050
46591A-BE-4	JPMDB COMMERCIAL MORTGAGE SECU CMBS-SER-2018-C8 CL-AS			4	1.A	14,315,601	111.6070	14,340,808	12,849,380	14,315,601					4.421	2.469	MON	47,339		12/30/2021	06/15/2051
94989E-AH-0	WFCM_15-LC20 IS			4,5,6	1.A FE	3,450,139	3.1460	1,112,029		969,202		(450,861)			1.300	3.450	MON	38,290	493,826	03/26/2015	04/01/2050
46634S-AC-9	JP MORGAN CHASE COMMERCIAL MOR CMBS-SER-2012C6 CL-A3			4	1.A FM	2,897,758	100.2170	2,897,547	2,891,273	2,897,758					3.507	1.341	MON	8,451		12/30/2021	05/15/2045
94989E-AJ-6	WFCM_15-LC20 IS			4,5,6	1.F FE	2,190,071	1.4780	758,496		676,039		(248,541)			0.479	3.704	MON	20,473	278,505	03/26/2015	04/01/2050
46638U-AC-0	JP MORGAN CHASE COMMERCIAL MOR CMBS-SER-2012C8 CL-A3			4	1.A	4,335,173	100.7990	4,335,116	4,300,753	4,335,173					2.829	0.105	MON	10,139		12/30/2021	10/15/2045
94989T-BC-7	WFCM_15-LC22 IS			4,5,6	1.A FE	1,423,189	2.4490	561,592		456,907		(180,816)			0.776	12.500	MON	14,835	215,419	01/28/2016	09/01/2058
46642E-AX-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2014-C21 CL-A4			4	1.A	23,468,510	103.1030	23,471,105	22,764,716	23,468,510					3.493	0.813	MON	66,259		12/30/2021	08/15/2047
95000A-BA-4	WFCM_15-P2			4,5	1.A	1,032,254	99.9470	1,164,385	1,165,000	1,100,898		13,979			4.674	6.261	MON	4,537	55,266	02/24/2016	12/01/2048
46642N-BC-9	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2014-C22 CL-A3A1			4	1.A	13,308,786	103.5320	13,311,902	12,857,765	13,308,786					3.538	0.752	MON	37,908		12/30/2021	09/15/2047
95000A-AY-3	WFCM_15-P2 IS			4,5,6	1.D FE	617,324	1.7850	273,029		251,198		(60,627)			0.419	4.959	MON	5,336	74,790	12/08/2015	12/01/2048
46642N-BD-7	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2014-C22 CL-A4			4	1.A	1,825,110	105.3890	1,824,676	1,731,372	1,825,110					3.801	1.607	MON	5,484		12/30/2021	09/15/2047
95000G-BB-9	WFCM_16-BNK1 IS			4,5,6	1.A FE	1,393,625	6.4580	657,829		615,235		(163,641)			1.721	2.820	MON	14,606	183,840	08/05/2016	08/01/2049
46643A-BD-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2014-C23 CL-A4			4	1.A	14,986,528	104.1070	14,990,423	14,399,054	14,986,528					3.670	0.432	MON	44,032		12/30/2021	09/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95000L-BE-2	WFCM_16-C33			4,5	1.A	1,544,904	107.1930	1,607,894	1,500,000	1,521,786		(4,748)			4.506	4.123	MON	5,633	67,590	03/18/2016	03/01/2059
46643G-AD-2	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2014-C24 CL-A4A1			4	1.A	20,088,441	103.5490	20,095,726	19,406,973	20,088,441					3.373	1.977	MON	54,543		12/30/2021	11/15/2047
95000L-BF-9	WFCM_16-C33			4	1.D	1,212,385	102.4950	1,434,926	1,400,000	1,308,252		18,987			3.896	5.665	MON	4,545	54,544	03/18/2016	03/01/2059
46643G-AQ-3	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2014-C24 CL-A4A2			4	1.A	3,331,209	103.2120	3,332,324	3,228,621	3,331,209					3.373	2.105	MON	9,075		12/30/2021	11/15/2047
95000L-BC-6	WFCM_16-C33 IS			4,5,6	1.A FE	1,419,563	5.6950	670,236		608,054		(170,769)			1.607	4.539	MON	15,761	203,402	03/18/2016	03/01/2059
46643P-BD-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2014-C25 CL-A4A1			4	1.A	20,016,229	103.5930	20,023,193	19,328,713	20,016,229					3.408	0.804	MON	54,894		12/30/2021	11/15/2047
95000F-AY-2	WFCM_16-C35			4	1.A	1,235,978	102.0930	1,225,117	1,200,000	1,217,681		(3,607)			3.438	3.087	MON	3,438	41,256	07/15/2016	07/01/2048
46643T-BA-9	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2014-C26 CL-A3			4	1.A	25,483,632	102.9330	25,493,660	24,767,237	25,483,632					3.231	1.109	MON	66,690		12/30/2021	01/15/2048
95000H-BM-3	WFCM_16-LC24			4,5	2.B	910,989	104.3670	939,305	900,000	905,775		(1,092)			4.432	4.280	MON	3,324	40,569	09/14/2016	10/01/2049
46644A-BE-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2015-C27 CL-A3A1			4	1.A	1,415,769	102.8580	1,416,498	1,377,140	1,415,769					2.920	0.967	MON	3,351		12/30/2021	02/15/2048
95000C-BH-5	WFCM_16-NXS5			4,5	2.B	1,239,794	107.2880	1,502,033	1,400,000	1,321,045		16,482			4.984	6.577	MON	5,815	70,762	02/18/2016	01/01/2059
46644F-AC-5	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2015-C28 CL-A3			4	1.A	1,938,405	101.4880	1,939,397	1,910,962	1,938,405					2.912	1.916	MON	4,638		12/30/2021	10/15/2048
95001J-BC-0	WFCM_18-C44			4,5	2.B	3,781,175	108.9080	4,138,519	3,800,000	3,786,724		1,768			4.833	4.898	MON	15,305	186,225	04/30/2018	05/01/2051
46644F-AD-3	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2015-C28 CL-A4			4	1.A	3,613,256	104.4340	3,616,283	3,462,745	3,613,256					3.227	1.762	MON	9,313		12/30/2021	10/15/2048
95001N-BD-9	WFCM_18-C45			4	1.D	1,199,911	107.1420	1,285,699	1,200,000	1,199,938		8			4.727	4.728	MON	4,727	56,724	06/28/2018	06/01/2051
46644R-AY-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2015-C29 CL-A3A1			4	1.A	3,644,254	102.8860	3,646,163	3,543,887	3,644,254					3.342	1.363	MON	9,871		12/30/2021	05/15/2048
92890P-AH-7	WFRBS_13-C14			4,5	1.D	1,511,323	101.7240	1,495,335	1,470,000	1,477,941		(5,722)			3.841	3.426	MON	4,705	56,463	04/28/2015	06/01/2046
46645J-AC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2015-C33- CL-A3			4	1.A	4,839,706	104.1980	4,842,837	4,647,725	4,839,706					3.504	1.308	MON	13,573		12/30/2021	12/15/2048
92938C-AG-2	WFRBS_13-C15 IS			4,5,6	1.A FE	460,726	0.4660	61,193		49,502		(56,749)			0.397	12.500	MON	4,343	66,979	01/02/2015	08/01/2046
46645L-AX-5	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2016-C1- CL-A4			4	1.A	5,846,277	105.4760	5,843,988	5,540,586	5,846,277					3.311	1.808	MON	15,286		12/30/2021	03/15/2049
92938G-AG-3	WFRBS_13-C17 IS			4,5,6	1.A FE	2,027,934	1.6500	350,832		266,852		(228,122)			1.053	12.500	MON	18,662	243,820	11/06/2013	12/01/2046
46645L-BD-8	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2016-C1- CL-AS			4	1.A	812,313	106.6980	812,870	761,842	812,313					3.970	2.226	MON	2,521		12/30/2021	03/15/2049
96221Q-AH-6	WFRBS_13-C18 IS			4,5,6	1.A FE	2,032,421	1.2970	425,136		363,084		(273,005)			0.784	4.067	MON	42,952	273,257	12/18/2013	12/01/2046
46645U-AS-6	JP MORGAN CHASE COMMERCIAL MOR CMBS-SER-2016-JP4 CL-A3			4	1.A	3,996,482	104.8900	3,995,484	3,809,213	3,996,482					3.393	1.178	MON	10,770		12/30/2021	12/15/2049
92938J-AL-6	WFRBS_13-UBS1			4,5	1.A	4,509,766	104.3370	4,799,520	4,600,000	4,579,347		10,439			5.039	5.297	MON	19,318	235,041	11/22/2013	03/01/2046
46646R-AH-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2016-C4 CL-A2			4	1.A	6,556,855	102.8190	6,563,293	6,383,346	6,556,855					2.882	1.678	MON	15,332		12/30/2021	12/15/2049
92938V-AW-5	WFRBS_14-C19 IS			4,5,6	1.A FE	947,691	1.6040	193,604		143,672		(122,548)			1.005	12.500	MON	10,110	133,043	01/30/2015	03/01/2047
46647T-AR-9	JP MORGAN CHASE COMMERCIAL MOR CMBS-SER-2017-JP5 CL-A4			4	1.A	2,547,637	105.1070	2,547,099	2,423,339	2,547,637					3.457	1.850	MON	6,981		12/30/2021	03/15/2050
92939F-BA-6	WFRBS_14-C21 IS			4,5,6	1.A FE	1,741,566	2.1160	560,108		568,686		(273,051)			1.019	4.389	MON	22,474	306,533	03/28/2016	08/01/2047
46647T-AT-5	JP MORGAN CHASE COMMERCIAL MOR CMBS-SER-2017-JP5 CL-ASB			4	1.A	1,689,121	104.6500	1,689,632	1,614,555	1,689,121					3.549	1.475	MON	4,775		12/30/2021	03/15/2050
92939F-BB-4	WFRBS_14-C21 IS			4,5,6	2.C FE	333,630	1.5890	95,310		105,611		(37,659)			0.638	3.648	MON	3,192	42,226	01/28/2015	08/01/2047
46648K-AS-5	JPMDB COMMERCIAL MORTGAGE SECU CMBS-SER-2017-C7 CL-A3			4	1.A	1,010,590	102.8210	1,010,850	983,116	1,010,590					3.048	1.279	MON	2,497		12/30/2021	10/15/2050
92939H-BC-8	WFRBS_14-C23			4,5	1.A	4,060,295	102.8090	4,421,798	4,301,000	4,222,477		26,956			3.860	4.588	MON	13,836	168,517	02/25/2016	10/01/2057
46648K-AT-3	JPMDB COMMERCIAL MORTGAGE SECU CMBS-SER-2017-C7 CL-A4			4	1.A	1,556,762	104.7180	1,558,986	1,488,747	1,556,762					3.147	1.943	MON	3,904		12/30/2021	10/15/2050
92939K-AJ-7	WFRBS_14-C24 IS			4,5,6	1.A FE	1,601,777	1.2470	506,761		543,101		(168,705)			0.410	3.840	MON	13,869	192,220	10/28/2014	11/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
	JPMDB COMMERCIAL MORTGAGE SECU CMBS-SER-2017-C7																				
46648K-AY-2	CL-AS			4	1.A	1,919,104	107.5710	1,921,961	1,786,691	1,919,104					3.713	2.300	MON	5,528		12/30/2021	10/15/2050
92939L-AJ-5	WFRBS_14-C25			4,5	1.D	5,711,815	100.7740	5,661,865	5,618,368	5,651,762		(10,912)			4.311	4.088	MON	20,182	245,666	03/09/2015	11/01/2047
	JP MORGAN CHASE COMMERCIAL MOR CMBS-SER-2019-COR4																				
48128Y-AX-9	CL-ASB			4	1.A	751,366	108.5150	751,941	692,937	751,366					3.938	1.821	MON	2,274		12/30/2021	03/10/2052
92939L-AL-0	WFRBS_14-C25 IS			4,5,6	1.A FE	4,012,554	2.0370	1,204,387		1,161,846		(481,450)			0.797	3.909	MON	39,295	540,499	11/19/2014	11/01/2047
	JP MORGAN CHASE COMMERCIAL MOR CMBS-SER-2019-COR4																				
48128Y-BA-8	CL-AS			4	1.A	662,261	111.3580	663,568	595,887	662,261					4.290	2.536	MON	2,130		12/30/2021	03/10/2052
92939L-AM-8	WFRBS_14-C25 IS			4,5,6	2.B FE	1,900,000	0.9790	627,354		610,228		(200,708)			0.311	4.069	MON	16,605	229,856	11/19/2014	11/01/2047
	LADDER CAPITAL COMMERCIAL MORT CMBS-SER-2017-LC26																				
50190D-AG-1	CL-A3			4	1.A	1,807,938	104.5340	1,809,872	1,731,372	1,807,938					3.289	1.618	MON	4,745		12/30/2021	07/12/2050
61690A-AD-6	MORGAN STANLEY BAML TRUST CMBS-SER-2015-C27-CL-A3			4	1.A	21,710,318	104.2100	21,721,293	20,843,770	21,710,318					3.473	1.051	MON	60,325		12/30/2021	12/15/2047
61690A-AE-4	MORGAN STANLEY BAML TRUST CMBS-SER-2015-C27 CL-A4			4	1.A	482,522	107.2200	482,825	450,312	482,522					3.753	1.726	MON	1,408		12/30/2021	12/15/2047
61690G-AE-1	MORGAN STANLEY BAML TRUST CMBS-SER-2014-C14 CL-A4			4	1.A	862,665	101.4040	862,827	850,880	862,665					3.787	2.088	MON	2,685		12/30/2021	02/15/2047
61690Q-AD-1	MORGAN STANLEY BAML TRUST CMBS-SER-2015-C23 CL-A3			4	1.A	943,015	103.9800	943,532	907,416	943,015					3.451	1.103	MON	2,610		12/30/2021	07/15/2050
	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2016-BNK2																				
61690Y-BT-8	CL-A3			4	1.A	3,194,717	103.7890	3,198,090	3,081,338	3,194,717					2.791	1.067	MON	7,167		12/30/2021	11/15/2049
	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2016-UB12																				
61691E-AZ-8	CL-A3			4	1.A	709,914	104.2790	710,665	681,503	709,914					3.337	2.399	MON	1,895		12/30/2021	12/15/2049
	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2016-UB12																				
61691E-BA-2	CL-A4			4	1.A	1,997,863	107.3530	2,000,011	1,863,023	1,997,863					3.596	2.015	MON	5,583		12/30/2021	12/15/2049
61691G-AR-1	MORGAN STANLEY BAML TRUST CMBS-SER-2016-C32 CL-A3			4	1.A	1,611,592	105.3610	1,613,324	1,531,234	1,611,592					3.459	2.264	MON	4,414		12/30/2021	12/15/2049
61691G-AS-9	MORGAN STANLEY BAML TRUST CMBS-SER-2016-C32 CL-A4			4	1.A	1,920,447	108.3100	1,922,491	1,774,989	1,920,447					3.720	1.948	MON	5,502		12/30/2021	12/15/2049
	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2017-HR2																				
61691N-AD-7	CL-A3			4	1.A	1,578,052	106.1740	1,580,662	1,488,747	1,578,052					3.330	1.552	MON	4,131		12/30/2021	12/15/2050
	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2018-L1																				
61691Q-AD-0	CL-A3			4	1.A	1,314,086	110.4620	1,316,457	1,191,774	1,314,086					4.139	2.397	MON	4,111		12/30/2021	10/15/2051
	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2018-L1																				
61691Q-AH-1	CL-AS			4	1.A	16,507,637	113.9930	16,538,293	14,508,165	16,507,637					4.637	2.395	MON	56,062		12/30/2021	10/15/2051
	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2019-L3																				
61691U-BC-2	CL-ASB			4	1.A	569,158	106.3820	569,905	535,716	569,158					3.067	1.796	MON	1,369		12/30/2021	11/15/2052
61763M-AE-0	MORGAN STANLEY BAML TRUST CMBS-SER-2014-C16 CL-A4			4	1.A	25,328,223	103.1920	25,329,578	24,546,068	25,328,223					3.600	0.504	MON	73,638		12/30/2021	06/15/2047
61763X-AE-6	MORGAN STANLEY BAML TRUST CMBS-SER-2014-C18 CL-A4			4	1.A	2,782,839	105.7990	2,783,599	2,631,026	2,782,839					3.923	1.657	MON	8,601		12/30/2021	10/15/2047
	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2014-150E																				
61764B-AA-1	CL-A			4	1.A	30,373,831	104.5800	30,383,627	29,053,000	30,373,831					3.912	2.149	MON	94,713		12/30/2021	09/09/2032
61764P-BT-8	MORGAN STANLEY BAML TRUST CMBS-SER-2014-C19 CL-A3			4	1.A	21,571,997	102.9810	21,580,134	20,955,452	21,571,997					3.246	0.993	MON	56,684		12/30/2021	12/15/2047
61764R-BE-7	MORGAN STANLEY BAML TRUST CMBS-SER-2015-C20 CL-A3			4	1.A	13,711,163	102.8970	13,716,931	13,330,740	13,711,163					2.988	0.916	MON	33,194		12/30/2021	02/15/2048
61764X-BH-7	MORGAN STANLEY BAML TRUST CMBS-SER-2015-C21 CL-A3			4	1.A	12,535,083	101.4960	12,541,278	12,356,426	12,535,083					3.077	2.067	MON	31,684		12/30/2021	03/15/2048
	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2015-MS1																				
61765D-AT-5	CL-A3			4	1.A	3,104,054	104.4780	3,105,757	2,972,642	3,104,054					3.510	2.068	MON	8,695		12/30/2021	05/15/2048
61765L-AT-7	MORGAN STANLEY BAML TRUST CMBS-SER-2015-C24-CL-A3			4	1.A	1,812,381	104.6780	1,813,380	1,732,342	1,812,381					3.479	0.729	MON	5,022		12/30/2021	05/15/2048
61765T-AE-3	MORGAN STANLEY BAML TRUST CMBS-SER-2015-C25-CL-A4			4	1.A	2,180,461	105.0350	2,182,459	2,077,840	2,180,461					3.372	1.547	MON	5,839		12/30/2021	10/15/2048
61766E-BD-6	MORGAN STANLEY BAML TRUST CMBS-SER-2016-C29-CL-A3			4	1.A	2,326,616	104.1460	2,328,313	2,235,624	2,326,616					3.058	0.962	MON	5,697		12/30/2021	05/15/2049
	MORGAN STANLEY BAML TRUST CMBS-SER-2016-C30 CL-ASB																				
61766N-BA-2				4	1.A	2,439,932	102.2150	2,442,296	2,389,371	2,439,932					2.600	1.908	MON	5,177		12/30/2021	09/15/2049
61766N-BB-0	MORGAN STANLEY BAML TRUST CMBS-SER-2016-C30 CL-A5			4	1.A	826,284	103.8070	827,113	796,780	826,284					2.860	2.004	MON	1,899		12/30/2021	09/15/2049
61766R-AY-2	MORGAN STANLEY BAML TRUST CMBS-SER-2016-C31 CL-A4			4	1.A	5,156,915	102.1080	5,161,901	5,055,335	5,156,915					2.840	2.156	MON	11,964		12/30/2021	11/15/2049
61766R-AZ-9	MORGAN STANLEY BAML TRUST CMBS-SER-2016-C31 CL-A5			4	1.A	365,166	105.5080	365,551	346,468	365,166					3.102	1.884	MON	896		12/30/2021	11/15/2049
61767C-AU-2	MORGAN STANLEY BAML TRUST CMBS-SER-2017-C33 CL-A4			4	1.A	1,917,365	105.6660	1,919,715	1,816,776	1,917,365					3.337	1.952	MON	5,052		12/30/2021	05/15/2050
61767E-AH-7	MORGAN STANLEY BAML TRUST CMBS-SER-2017-C34 CL-AS			4	1.A	1,561,027	108.4790	1,563,392	1,441,193	1,561,027					3.859	2.297	MON	4,635		12/30/2021	11/15/2052
	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2018-H3																				
61767Y-BC-3	CL-AS			4	1.A	1,337,619	112.5300	1,340,011	1,190,803	1,337,619					4.429	2.353	MON	4,395		12/30/2021	07/15/2051

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61768H-AU-0	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2019-L2 CL-ASB			4	1.A	378,448	109.3300	378,793	346,468	378,448					3.906	1.759	MON	1,128		12/30/2021	03/15/2052
61770K-BA-2	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2020-L4 CL-AS			4	1.A	1,414,743	103.6260	1,419,030	1,369,376	1,414,743					2.880	2.428	MON	3,287		12/30/2021	02/15/2053
78419C-AC-8	SG COMMERCIAL MORTGAGE SECURIT CMBS-SER-2016-C5 CL-A3			4	1.A	2,730,191	102.4780	2,732,027	2,665,964	2,730,191					2.779	1.563	MON	6,174		12/30/2021	10/10/2048
78419C-AE-4	SG COMMERCIAL MORTGAGE SECURIT CMBS-SER-2016-C5 CL-ASB			4	1.A	1,662,844	103.0960	1,662,990	1,613,050	1,662,844					2.895	1.212	MON	3,891		12/30/2021	10/10/2048
90270R-BE-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS-SER-2012-C4 CL-A5			4	1.A FM	1,704,989	100.7320	1,705,207	1,692,816	1,704,989					2.850	1.885	MON	4,021		12/30/2021	12/10/2045
90276C-AH-4	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-C2 CL-AS			4	1.A	1,569,029	106.3740	1,571,251	1,477,101	1,569,029					3.740	2.521	MON	4,604		12/30/2021	08/15/2050
90276E-AD-9	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-C1 CL-A3			4	1.A	3,191,297	103.7600	3,194,498	3,078,738	3,191,297					3.196	1.454	MON	8,200		12/30/2021	06/15/2050
90276E-AH-0	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-C1 CL-AS			4	1.A	2,543,251	106.8850	2,546,618	2,382,578	2,543,251					3.724	2.370	MON	7,394		12/30/2021	06/15/2050
90276F-AW-4	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C10 CL-A4			4	1.A	7,883,823	112.0830	7,897,712	7,046,307	7,883,823					4.313	2.279	MON	25,328		12/30/2021	05/15/2051
90276F-AZ-7	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C10 CL-AS			4	1.A	1,127,071	111.5400	1,129,042	1,012,231	1,127,071					4.494	2.549	MON	3,791		12/30/2021	05/15/2051
90276G-AW-2	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-C3 CL-AS			4	1.A	945,090	106.0050	946,476	892,860	945,090					3.739	2.606	MON	2,782		12/30/2021	08/15/2050
90276T-AK-0	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-C5 CL-AS			4	1.A	2,056,444	106.4320	2,059,648	1,935,177	2,056,444					3.777	2.597	MON	6,091		12/30/2021	11/15/2050
90276V-AD-1	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C8 CL-A3			4	1.A	389,445	109.2850	390,305	357,144	389,445					3.720	1.164	MON	1,107		12/30/2021	02/15/2051
90276W-AR-8	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-C7 CL-A3			4	1.A	1,293,002	106.0610	1,294,887	1,220,889	1,293,002					3.418	1.645	MON	3,478		12/30/2021	12/15/2050
90276X-AV-7	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C11 CL-A5			4	1.A	2,718,190	111.5190	2,723,046	2,441,778	2,718,190					4.241	2.324	MON	8,630		12/30/2021	06/15/2051
90276X-AY-1	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C11 CL-AS			4	1.A	2,195,071	111.8930	2,198,992	1,965,263	2,195,071					4.492	2.513	MON	7,356		12/30/2021	06/15/2051
90278K-BA-8	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C14 CL-A4			4	1.A	1,012,191	113.5840	1,014,146	892,860	1,012,191					4.448	2.316	MON	3,310		12/30/2021	12/15/2051
90291J-AW-7	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C9 CL-A4			4	1.A	2,569,858	110.4290	2,574,256	2,331,141	2,569,858					4.117	2.317	MON	7,998		12/30/2021	03/15/2051
90291J-AZ-0	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C9 CL-AS			4	1.A	1,310,469	110.2370	1,312,706	1,190,803	1,310,469					4.318	2.551	MON	4,285		12/30/2021	03/15/2051
90353D-AY-1	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C12 CL-A4			4	1.A	4,906,785	110.0610	4,915,591	4,466,242	4,906,785					4.030	1.945	MON	14,999		12/30/2021	08/15/2051
90353D-AZ-8	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C12 CL-A5			4	1.A	12,545,131	112.3000	12,568,126	11,191,564	12,545,131					4.296	2.276	MON	40,066		12/30/2021	08/15/2051
90353K-AY-5	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C13 CL-A4			4	1.A	11,673,166	112.9260	11,701,863	10,362,417	11,673,166					4.334	2.272	MON	37,429		12/30/2021	10/15/2051
90353K-BB-4	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C13 CL-AS			4	1.A	672,985	113.1490	674,240	595,887	672,985					4.585	2.475	MON	2,277		12/30/2021	10/15/2051
92890F-AT-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS-SER-2014-C20 CL-A4			4	1.A	1,967,291	102.1810	1,967,503	1,925,507	1,967,291					3.723	1.543	MON	5,974		12/30/2021	05/15/2047
92890F-AU-0	WF-RBS COMMERCIAL MORTGAGE TRU CMBS-SER-2014-C20 CL-A5			4	1.A	9,806,195	104.7610	9,807,303	9,361,597	9,806,195					3.995	1.776	MON	31,166		12/30/2021	05/15/2047
92890K-AZ-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS-SER-2014-C22 CL-A4			4	1.A	1,813,283	103.3690	1,813,668	1,754,557	1,813,283					3.488	2.111	MON	5,100		12/30/2021	09/15/2057

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92939H-AY-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS-SER-2014-C23 CL-A5			4	1.A	3,674,186	106.1120	3,674,388	3,462,745	3,674,186					3.917	1.525	MON	11,303		12/30/2021	10/15/2057
92939L-AD-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS-SER-2014-C25 CL-A4			4	1.A	3,621,725	104.4270	3,623,135	3,469,538	3,621,725					3.365	0.282	MON	9,729		12/30/2021	11/15/2047
94989D-AV-1	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2015-C27 CL-A4			4	1.A	2,084,031	103.0500	2,085,018	2,023,307	2,084,031					3.190	1.157	MON	5,379		12/30/2021	02/15/2048
94989E-AD-9	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2015-LC20 CL-A4			4	1.A	2,123,984	102.8360	2,125,099	2,066,493	2,123,984					2.925	1.201	MON	5,037		12/30/2021	04/15/2050
94989H-AM-2	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2015-NXS1 CL-A4			4	1.A	1,061,926	102.3070	1,062,392	1,038,435	1,061,926					2.874	1.455	MON	2,487		12/30/2021	05/15/2048
94989J-AY-2	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2015-C28 CL-A3			4	1.A	2,072,995	103.5680	2,070,732	1,999,393	2,072,995					3.290	1.022	MON	5,482		12/30/2021	05/15/2048
94989K-AU-7	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2015-C29 CL-A3			4	1.A	1,692,001	105.1230	1,692,898	1,610,397	1,692,001					3.368	0.233	MON	4,520		12/30/2021	06/15/2048
94989M-AD-1	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2015-NXS2- CL-A4			4	1.A	8,396,789	104.0940	8,401,248	8,070,828	8,396,789					3.498	2.143	MON	23,526		12/30/2021	07/15/2058
94989N-BD-8	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2015-C30 CL-A3			4	1.A	827,541	105.3330	828,028	786,105	827,541					3.411	0.388	MON	2,235		12/30/2021	09/15/2058
94989T-AY-0	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2015-LC22 CL-A3			4	1.A	2,409,369	104.3150	2,410,771	2,311,050	2,409,369					3.572	1.041	MON	6,879		12/30/2021	09/15/2058
94989T-AZ-7	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2015-LC22 CL-A4			4	1.A	716,995	107.2910	717,427	668,674	716,995					3.839	1.744	MON	2,139		12/30/2021	09/15/2058
95000A-AT-4	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2015-P2 CL-A3			4	1.A	724,713	104.6520	725,172	692,937	724,713					3.541	2.237	MON	2,045		12/30/2021	12/15/2048
95000C-BA-0	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2016-NXS5 CL-A5			4	1.A	585,196	105.6750	585,603	554,155	585,196					3.372	1.890	MON	1,557		12/30/2021	01/15/2059
95000F-AS-5	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2016-C35 CL-A3			4	1.A	1,167,197	102.3120	1,168,687	1,142,278	1,167,197					2.674	2.104	MON	2,545		12/30/2021	07/15/2048
95000F-AT-3	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2016-C35 CL-A4			4	1.A	1,225,019	104.2000	1,226,659	1,177,216	1,225,019					2.931	1.960	MON	2,875		12/30/2021	07/15/2048
95000G-AX-2	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2016-BNK1 CL-A2			4	1.A	2,723,771	100.9400	2,726,290	2,700,901	2,723,771					2.399	1.988	MON	5,400		12/30/2021	08/15/2049
95000H-BE-1	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2016-JP3 CL-ASB			4	1.A	2,484,812	102.6320	2,487,121	2,423,339	2,484,812					2.684	1.679	MON	5,420		12/30/2021	10/15/2049
95000M-BN-0	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2016-C36 CL-A3			4	1.A	3,885,537	102.2660	3,894,538	3,808,243	3,885,537					2.807	2.304	MON	8,908		12/30/2021	11/15/2059
95000M-BP-5	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2016-C36 CL-A4			4	1.A	1,798,084	104.1000	1,802,358	1,731,372	1,798,084					3.065	2.194	MON	4,422		12/30/2021	11/15/2059
95000P-AD-6	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2016-C37 CL-A4			4	1.A	1,109,287	106.9280	1,110,378	1,038,435	1,109,287					3.525	1.330	MON	3,050		12/30/2021	12/15/2049
95000T-BT-2	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2017-RB1 CL-ASB			4	1.A	364,885	105.3680	365,066	346,468	364,885					3.446	1.250	MON	995		12/30/2021	03/15/2050
95000X-AG-2	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2017-C39 CL-AS			4	1.A	2,229,129	107.0830	2,232,289	2,084,634	2,229,129					3.702	2.351	MON	6,431		12/30/2021	09/15/2050
95000Y-AW-5	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2017-C40 CL-ASB			4	1.A	583,493	105.3500	583,802	554,155	583,493					3.395	1.628	MON	1,568		12/30/2021	10/15/2050
95000Y-BB-0	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2017-C40 CL-AS			4	1.A	1,150,964	107.4870	1,152,693	1,072,402	1,150,964					3.854	2.462	MON	3,444		12/30/2021	10/15/2050
95001F-AW-5	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2017-RC1 CL-A3			4	1.A	3,628,901	104.8980	3,632,350	3,462,745	3,628,901					3.364	1.163	MON	9,707		12/30/2021	01/15/2060
95001G-AD-5	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2017-C42 CL-A3			4	1.A	1,582,602	106.4770	1,585,173	1,488,747	1,582,602					3.330	2.092	MON	4,131		12/30/2021	12/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95001G-AE-3	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2017-C42 CL-A4			4	1.A	872,337	108.7350	873,766	803,574	872,337					3.589	2.037	MON	2,403		12/30/2021	12/15/2050
95001J-BA-4	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2018-C44 CL-AS			4	1.A	1,535,032	112.2910	1,537,686	1,369,376	1,535,032					4.464	2.375	MON	5,094		12/30/2021	05/15/2051
95001L-AX-0	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2018-C43 CL-AS			4	1.A	1,311,170	110.2950	1,313,396	1,190,803	1,311,170					4.152	2.373	MON	4,120		12/30/2021	03/15/2051
95001M-AG-5	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2017-C38 CL-AS			4	1.A	1,223,502	106.7140	1,225,185	1,148,101	1,223,502					3.665	2.365	MON	3,506		12/30/2021	07/15/2050
95001Q-AT-8	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2018-C46 CL-A3			4	1.A	1,937,629	108.6280	1,940,847	1,786,691	1,937,629					3.888	1.691	MON	5,789		12/30/2021	08/15/2051
95001X-BA-3	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2019-C50 CL-A4			4	1.A	2,533,500	106.5590	2,538,851	2,382,578	2,533,500					3.466	2.044	MON	6,882		12/30/2021	05/15/2052
95002D-BR-9	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2018-C47 CL-AS			4	1.A	6,453,288	112.7710	6,465,246	5,733,074	6,453,288					4.673	2.615	MON	22,326		12/30/2021	09/15/2061
95002E-BB-2	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2020-C55 CL-A5			4	1.A	4,124,416	103.9580	4,136,835	3,979,333	4,124,416					2.725	2.223	MON	9,036		12/30/2021	02/15/2053
95002M-AV-1	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2019-C52 CL-ASB			4	1.A	467,800	104.9130	468,363	446,430	467,800					2.833	1.807	MON	1,054		12/30/2021	08/15/2052
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,744,589,894	XXX	1,694,082,366	1,585,015,302	1,681,912,002	245	(12,126,007)			XXX	XXX	XXX	5,592,749	28,273,702	XXX	XXX
00110X-AC-8	AFN_21-1A - ABS			4	1.F FE	2,771,995	98.7410	2,738,414	2,773,333	2,772,095		101			3.030	3.038	MON	2,568	45,984	05/26/2021	05/20/2051
126650-BY-5	CVS HEALTH CORP ABS-PTC SER-144A			4	2.B FE	1,475,067	118.7630	1,478,353	1,244,793	1,475,067					5.926	2.852	MON	4,303		12/30/2021	01/10/2034
00119H-AJ-9	AGL_19-1A - ABS			4,5	1.C FE	5,800,000	100.1770	5,810,268	5,800,000	5,800,000					1.782	1.782	JAJO	20,952		10/07/2021	10/20/2034
22822R-BH-2	CROWN CASTLE TOWERS LLC SENIOR SECURED			1,4	1.F FE	2,846,900	109.1090	2,852,109	2,614,000	2,846,900					4.241	2.767	MON	4,927		12/30/2021	07/15/2028
001200-AE-4	AGL_19-2 - ABS			4,5	1.B FE	3,745,000	100.1630	3,751,088	3,745,000	3,745,000					2.032	2.032	JAJO	15,427	79,397	12/13/2019	04/20/2032
008511-AN-7	AGL_20-7A - ABS			4,5	1.C FE	7,700,000	100.3040	7,723,417	7,700,000	7,700,000					1.824	1.824	JAJO	30,426	35,934	06/28/2021	07/15/2034
00178U-AC-3	AMSR_20-SFR2 - ABS			4	1.E FE	3,260,865	99.8610	3,245,496	3,250,000	3,257,730		(1,994)			2.533	2.462	MON	6,860	82,323	06/25/2020	07/01/2037
00179V-AF-3	AMSR_21-SFR2 - ABS			4	2.C FE	2,207,920	97.2670	2,147,655	2,208,000	2,207,928		8			2.577	2.578	MON	4,742	22,760	06/23/2021	08/01/2038
00180U-AE-5	AMSR_21-SFR3 - ABS			4	1.G FE	1,649,988	97.5840	1,610,128	1,650,000	1,649,989		1			2.327	2.327	MON	3,200	7,572	09/10/2021	10/01/2038
03765P-AL-7	APID_15-21A - ABS			4,5	1.A FE	6,496,210	100.0000	6,499,986	6,500,000	6,500,000		818			1.572	1.572	JAJO	21,291	107,862	07/18/2018	07/18/2027
03767N-AE-6	APID_18-18A - ABS			4,5	1.A FE	3,000,000	100.0280	3,000,851	3,000,000	3,000,000					1.528	1.528	JAJO	9,042	48,359	09/21/2018	10/22/2030
03767N-AG-1	APID_18-18A - ABS			4,5	1.C FE	6,700,000	100.0000	6,699,970	6,700,000	6,700,000					1.778	1.778	JAJO	23,498	124,984	09/21/2018	10/22/2030
04017W-AC-6	ARES_19-54A - ABS			4,5	1.A FE	6,000,000	100.0160	6,000,972	6,000,000	6,000,000					1.444	1.444	JAJO	18,769	92,272	10/22/2019	10/15/2032
04017W-AE-2	ARES_19-54A - ABS			4,5	1.C FE	7,900,000	100.0130	7,901,052	7,900,000	7,900,000					1.974	1.974	JAJO	33,784	163,943	10/22/2019	10/15/2032
05685A-AG-3	BCC_21-4A - ABS			4,5	1.C FE	3,750,000	99.8910	3,745,900	3,750,000	3,750,000					1.800	1.800	JAJO	18,741		08/12/2021	10/20/2034
05684P-AE-6	BCC_21-6A - ABS			4,5	1.C FE	6,000,000	99.8300	5,989,827	6,000,000	6,000,000					1.830	1.830	JAJO	7,931		10/26/2021	10/21/2034
05585*-AA-0	BFC HONEYWELL FEDERAL RECEIVABLES			4	1.D	34,374,750	121.5150	41,770,581	34,374,750	34,374,750					4.170	4.170	MON	119,452	1,432,586	12/16/2016	12/01/2041
09628B-AN-8	BLUEM_15-2A - ABS			4,5	1.C FE	2,815,000	99.9970	2,814,907	2,815,000	2,815,000					1.622	1.622	JAJO	9,514	48,136	06/22/2018	07/18/2027
09629L-AC-9	BLUEM_18-23A - ABS			4,5	1.A FE	4,000,000	100.0210	4,000,829	4,000,000	4,000,000					1.582	1.582	JAJO	12,828	66,554	10/17/2018	10/20/2031
05766G-AE-7	BOBA_21-2A - ABS			4,5	1.C FE	4,528,302	99.8240	4,520,313	4,528,302	4,528,302					2.000	2.000	JAJO	7,604		10/20/2021	01/20/2035
22535K-AC-7	CAALT_19-3A			4	1.C FE	2,149,584	101.8100	2,188,917	2,150,000	2,149,811		110			2.860	2.865	MON	2,733	61,490	11/13/2019	01/16/2029
22535K-AE-3	CAALT_19-3A			4	1.F FE	2,336,571	102.1370	2,379,780	2,330,000	2,333,330		(1,544)			3.060	2.988	MON	3,169	71,298	11/20/2019	03/15/2029
12510H-AB-6	CAUTO_20-1A			4	1.A FE	5,773,421	102.2760	5,897,952	5,766,702	5,770,635		(2,360)			3.030	2.998	MON	7,766	174,273	01/17/2020	02/15/2050
12510H-AD-2	CAUTO_20-1A			4	1.E FE	1,754,569	101.8590	1,787,490	1,754,867	1,754,752		132			3.190	3.196	MON	2,488	55,970	01/15/2020	02/15/2050
12481X-AS-9	CBAM_18-6A - ABS			4,5	1.C FE	5,900,000	100.0170	5,901,011	5,900,000	5,900,000					2.224	2.224	JAJO	28,427	137,393	11/27/2019	01/15/2031
17305E-DT-9	CCCIT_07-A3			4	1.A FE	2,381,002	138.2390	2,782,745	2,013,000	2,278,994		(11,273)			6.150	4.919	JD	5,502	123,800	06/14/2010	06/15/2039
12549Q-BC-8	CIFC_14-3A - ABS			4,5	1.A FE	5,500,000	100.0000	5,499,984	5,500,000	5,500,000					1.578	1.578	JAJO	17,120	91,446	10/10/2018	10/22/2031
12553S-AG-9	CIFC_21-6A - ABS			4,5	1.C FE	4,800,000	100.1340	4,806,449	4,800,000	4,800,000					1.795	1.795	JAJO	13,881		09/22/2021	10/15/2034
12656C-AE-5	CPS_20-B			4	1.C FE	3,599,510	101.0440	3,637,577	3,600,000	3,599,829		213			3.300	3.306	MON	5,280	118,800	06/03/2020	04/15/2026
23222T-AQ-3	CTWTR_14-1 - ABS			4,5	1.A FE	3,535,445	100.0000	3,535,435	3,535,445	3,535,445					1.824	1.824	JAJO	13,970	67,992	05/25/2017	07/15/2026
12665*-AA-9	CVS CAREMARK CTL 9-2009 - ABS			4	2.B	2,457,852	127.5790	3,135,696	2,457,852	2,457,852					7.870	7.870	MON	11,284	189,997	09/30/2009	10/10/2031
126659-AA-9	CVS PASSTHROUGH TRUST - ABS				2.B FE	2,820,410	127.3070	3,590,588	2,820,410	2,820,410					8.353	8.353	MON	13,743	234,396	06/10/2009	07/10/2031
26244M-AN-2	DRSLF_16-45A - ABS			4,5	1.A FE	4,625,000	99.9980	4,624,900	4,625,000	4,625,000					1.524	1.524	JAJO	15,269	74,878	10/05/2018	10/15/2030

SCHEDULE D - PART 1

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

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CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26251Y-AE-6	DRSLF_18-65A - ABS			4,5	1.C FE	3,500,000	100.0000	3,499,993	3,500,000	3,500,000					1.722	1.722	JAJO	12,558	63,388	08/28/2018	07/18/2030
26933D-AA-4	E3_19-1 - ABS			4	1.A FE	4,671,793	100.9320	4,715,473	4,671,935	4,671,797		2			3.100	3.100	MS	40,633	147,944	06/21/2019	09/20/2055
30167Y-AE-1	EART_20-2A			4	1.C FE	13,068,536	101.7770	13,302,241	13,070,000	13,069,407		544			3.280	3.285	MON	19,053	428,696	06/02/2020	05/15/2025
27830D-AL-2	EATON_20-1A - ABS			4,5	1.C FE	5,000,000	100.2300	5,011,509	5,000,000	5,000,000					1.774	1.774	JAJO	19,216	8,673	08/13/2021	10/15/2034
26857L-AA-0	ELFI_20-A			4	1.A FE	6,150,795	98.9820	6,090,074	6,152,714	6,150,237		(467)			1.730	1.740	MON	1,774	100,807	06/18/2020	08/25/2045
26857L-AB-8	ELFI_20-A			4,5	1.C FE	2,961,350	100.3210	2,972,284	2,962,771	2,961,731		263			2.980	2.999	MON	1,472	87,190	06/18/2020	08/25/2045
29002Y-AC-6	ELM12_21-5A - ABS			4,5	1.C FE	5,700,000	99.8360	5,690,642	5,700,000	5,700,000					1.871	1.871	JAJO	9,183		10/13/2021	01/20/2035
29002H-AN-9	ELMW3_19-3A - ABS			4,5	1.C FE	3,000,000	100.2160	3,006,466	3,000,000	3,000,000					1.774	1.774	JAJO	11,529		09/10/2021	10/20/2034
33845D-AB-7	FCAT_18-4			4	1.A FE	24,799	100.1250	24,834	24,804	24,803		1			3.880	3.887	MON	43	561	11/15/2018	10/16/2023
35105M-AE-1	FCRT_18-2			4	1.A FE	1,886,837	100.3890	1,894,408	1,887,067	1,887,049		76			3.980	3.984	MON	3,338	74,299	10/29/2018	02/15/2024
33767W-AJ-2	FKH_21-SFR1 - ABS			4	2.B FE	5,999,867	97.6840	5,861,064	6,000,000	5,999,880		12			2.389	2.389	MON	11,945	54,151	06/29/2021	08/01/2038
33767W-AL-7	FKH_21-SFR1 - ABS			4	2.C FE	19,344,588	97.9860	18,955,295	19,345,000	19,344,624		36			2.489	2.489	MON	40,125	181,899	06/29/2021	08/01/2038
36321L-AC-3	GALXY_18-26A - ABS			4,5	1.C FE	8,500,000	100.0120	8,501,032	8,500,000	8,500,000					1.860	1.860	FMAN	17,563	160,628	10/23/2018	11/22/2031
37459*-AA-6	GIANTS TRAINING FACILITY LLC M - ABS			4	2.C PL	3,763,937	122.9930	4,629,394	3,763,937	3,763,937					7.150	7.150	JD	22,427	250,219	02/23/2011	12/01/2030
37459*-AB-4	GIANTS TRAINING FACILITY LLC T - ABS			4	2.C PL	3,763,937	122.9930	4,629,394	3,763,937	3,763,937					7.150	7.150	JD	22,427	269,122	02/23/2011	12/01/2030
38082J-AA-7	GLDN_16-2A - ABS			4	1.A FE	524,802	101.2660	531,447	524,802	524,802					3.160	3.160	MS	4,653	15,516	10/25/2016	09/20/2047
98625L-AC-6	GNRT_5A-B - ABS			4,5	1.C FE	2,100,000	99.8000	2,095,809	2,100,000	2,100,000					1.878	1.878	JAJO	7,779	41,303	08/20/2018	10/22/2031
38123H-AQ-7	GOLD9_14-9A - ABS			4,5	1.A FE	4,500,000	99.9960	4,499,818	4,500,000	4,500,000					1.429	1.429	JAJO	11,429	67,650	09/20/2018	10/29/2029
38123H-AS-3	GOLD9_14-9A - ABS			4,5	1.C FE	5,000,000	100.0060	5,000,306	5,000,000	5,000,000					1.729	1.729	JAJO	15,366	90,375	09/20/2018	10/29/2029
38218G-AA-0	GOODG_18-1 - ABS			4	1.A FE	2,400,066	103.8130	2,491,838	2,400,314	2,400,077		4			3.930	3.931	AO	19,915	96,536	04/20/2018	10/15/2053
42770R-AA-8	HERO_14-1A - ABS			4	1.A FE	359,004	103.6830	357,050	344,368	356,423		(1,058)			4.750	3.459	MS	4,589	14,831	12/07/2016	09/20/2038
42770U-AA-1	HERO_15-2A - ABS			4	1.A FE	320,542	103.8070	325,820	313,872	324,466		(643)			3.990	3.655	MS	3,514	12,903	12/07/2016	09/20/2040
33632*-TW-7	HOOK SUPERX INC GUARANTEED BY C - ABS			2	2.B	7,291,975	106.3190	7,753,286	7,292,448	7,298,026		(4,572)			7.650	7.567	MON	51,650	534,141	03/01/2000	01/10/2023
43732V-AG-1	HPA_21-2 - ABS			4	2.B FE	17,489,503	97.3490	17,026,078	17,489,730	17,489,510		7			2.852	2.852	MON	41,567	30,483	10/27/2021	12/01/2026
43730X-AE-4	HPA_21-3 - ABS			4	2.B FE	1,635,094	99.6360	1,629,177	1,635,127	1,635,094					3.198	3.198	MON	1,307		12/16/2021	01/01/2041
46187V-AE-9	IHSFR_18-SFR3 - ABS			4,5	1.E FE	5,454,102	99.9470	5,451,233	5,454,102	5,454,102					1.410	1.410	MON	3,204	71,328	06/15/2018	07/17/2037
46187X-AA-3	IHSFR_18-SFR4 - ABS			4,5	1.A FE	11,625,343	99.8880	11,553,661	11,566,662	11,566,662		604,621			1.209	1.209	MON	5,827	133,354	01/26/2021	01/17/2038
46187X-AC-9	IHSFR_18-SFR4 - ABS			4,5	1.A FE	8,727,004	100.0000	8,699,590	8,699,599	8,701,344		(22,917)			1.359	0.892	MON	4,926	114,953	01/26/2021	01/17/2038
46187X-AE-5	IHSFR_18-SFR4 - ABS			4,5	1.C FE	4,777,241	100.0310	4,751,239	4,749,781	4,751,226		(26,015)			1.509	0.801	MON	2,986	54,225	03/18/2021	01/17/2038
52607B-AA-1	LBZZ_21-1A			4	1.F FE	2,835,122	99.8240	2,830,372	2,835,356	2,835,134		12			1.460	1.467	MON	1,840	3,573	10/22/2021	06/15/2026
50190A-AM-4	LCM_17A - ABS			4,5	1.A FE	3,000,000	99.9550	2,998,645	3,000,000	3,000,000					1.524	1.524	JAJO	9,904	48,569	08/24/2018	10/15/2031
50190A-AR-3	LCM_17A - ABS			4,5	1.C FE	2,000,000	100.0000	1,999,995	2,000,000	2,000,000					1.724	1.724	JAJO	7,470	36,435	08/24/2018	10/15/2031
50188W-AE-8	LCM_20A - ABS			4,5	1.A FE	1,187,886	99.9980	1,187,862	1,187,886	1,187,886					1.172	1.172	JAJO	2,822	11,800	09/18/2018	10/20/2027
94978#-AT-4	LEGG MASON MTGE CAPITAL (WALGREEN) - ABS			2	2.B	6,936,348	114.4280	7,747,920	6,771,000	6,819,950		(8,142)			6.650	6.375	MON	37,523	445,452	11/05/2003	08/01/2027
55954L-AE-3	MAGNE_15-14RA - ABS			4,5	1.C FE	2,100,000	100.0000	2,099,994	2,100,000	2,100,000					1.722	1.722	JAJO	7,535	38,033	09/06/2018	10/18/2031
55281B-AA-7	MCFCL_17-2A - ABS			4,5	1.A FE	92,500,000	100.0010	92,500,572	92,500,000	92,500,000					1.857	1.857	JAJO	348,223	1,796,961	06/13/2017	07/20/2030
55281B-AQ-2	MCFCL_17-2A - ABS			4,5	1.A FE	30,944,800	100.0010	30,944,991	30,944,800	30,944,800					1.857	1.857	JAJO	116,494	601,152	03/07/2018	07/20/2030
55281B-AN-9	MCFCL_17-2A IS - ABS			4,5,6	2.C	76,077,880	100.0000	76,077,880		71,704,815		(302,853)			4.902	9.700	JAJO	745,791	6,486,925	03/07/2018	07/20/2030
629682-AA-3	NADG_19-1 - ABS			4	1.F FE	12,909,600	101.3950	13,089,676	12,909,600	12,909,600					3.368	3.368	MON	3,623	434,628	11/21/2019	12/28/2049
64134M-AC-0	NEUB_21-45A - ABS			4,5	1.C FE	4,900,000	99.8280	4,891,580	4,900,000	4,900,000					1.810	1.810	JAJO	10,840		10/07/2021	10/14/2035
48503T-AA-5	NNSA NATIONAL SECURITY CAMPUS PROJ - ABS			4	1.B	2,036,342	119.8030	2,439,603	2,036,342	2,036,342					5.242	5.242	MON	6,227	106,212	07/12/2010	12/10/2032
67400F-AE-1	OAKCL_18-1 - ABS			4,5	1.C FE	7,477,500	100.0020	7,500,140	7,500,000	7,487,504		4,287			1.982	2.043	JAJO	30,135	155,205	06/21/2019	10/20/2030
67400E-AS-3	OAKCL_19-3A - ABS			4,5	1.C FE	6,200,000	100.1810	6,211,249	6,200,000	6,200,000					1.827	1.827	JAJO	22,970	5,980	08/25/2021	10/20/2034
69376B-AA-4	PACEF_20-1A - ABS			4	1.A FE	5,035,238	100.7210	5,043,842	5,007,721	5,034,681		(469)			3.000	2.974	MS	42,148	152,527	10/21/2020	09/20/2055
70017W-AA-1	PAIA_19-1A - ABS			4,5	1.A FE	5,000,000	100.4180	5,020,895	5,000,000	5,000,000					1.636	1.636	FMAN	10,679	83,615	04/23/2019	05/15/2032
70017W-AC-7	PAIA_19-1A - ABS			4,5	1.C FE	10,000,000	100.0340	10,003,428	10,000,000	10,000,000					2.156	2.156	FMAN	28,148	219,807	04/23/2019	05/15/2032
75888H-AN-1	REG12_21-1A - ABS			4,5	1.C FE	4,800,000	99.8290	4,791,815	4,800,000	4,800,000					1.724	1.724	JAJO	17,927		09/28/2021	10/15/2032
75888R-AC-3	REG15_18-4A - ABS			4,5	1.A FE	7,000,000	100.0030	7,000,190	7,000,000	7,000,000					1.354	1.354	JAJO	17,901	100,036	09/20/2018	10/25/2031
75888R-AE-9	REG15_18-4A - ABS			4,5	1.D FE	14,995,000	100.0110	15,001,688	15,000,000	14,997,215		952			1.974	1.981	JAJO	55,927	308,395	06/25/2019	10/25/2031
75884Y-AC-2	REG20_21-2A - ABS			4,5	1.C FE	3,500,000	99.8320	3,494,103	3,500,000	3,500,000					1.816	1.816	JAJO	19,065		08/04/2021	10/15/2034
802824-AC-6	SCART_21-BA			4	1.F PL	1,295,902	103.1070	1,275,431	1,237,000	1,292,079		(3,824)			3.090	1.702	MON	1,699	9,556	10/01/2021	03/15/2029
80281H-AB-0	SCART_21-CA			4	1.F PL	622,522	100.1310	621,494	620,679	622,423		(99)			1.440	1.053	MON	397	2,056	10/01/2021	04/17/2028
80281H-AC-8	SCART_21-CA			4	2.B PL	458,666	101.3220	451,896	446,000	457,665		(1,000)			2.970	1.966	MON	589	3,312	10/01/2021	06/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83404K-AC-7	SOFI_17-E			4	1.A FE	1,869,047	101.0370	1,872,402	1,853,193	1,863,517		(3,889)			2.720	2.123	MON	840	44,084	04/27/2020	11/26/2040
83401B-AB-2	SOFI_17-F			4	1.A FE	734,046	101.7270	737,699	725,179	733,771		(365)			2.840	2.168	MON	343	19,048	04/27/2020	01/25/2041
56844A-AA-7	SPEAK_19-1A - ABS			4,5	1.A FE	6,750,000	100.0370	6,752,513	6,750,000	6,750,000					1.632	1.632	JAJO	18,662	115,810	03/29/2019	04/30/2032
56844A-AC-3	SPEAK_19-1A - ABS			4,5	1.C FE	10,000,000	100.0260	10,002,571	10,000,000	10,000,000					2.132	2.132	JAJO	36,119	222,542	03/29/2019	04/30/2032
82670Q-AE-9	SPEAK_21-9A - ABS			4,5	1.C FE	7,000,000	99.2920	6,950,430	7,000,000	7,000,000					1.834	1.834	JAJO	46,004		07/19/2021	07/21/2034
857740-AD-6	SPST_21-WL1 - ABS			4,5	2.B FE	2,100,000	100.0960	2,102,016	2,100,000	2,100,000					1.352	1.352	MON	394	12,020	07/19/2021	01/26/2054
857740-AE-4	SPST_21-WL1 - ABS			4,5	2.B FE	1,165,179	99.9220	1,164,274	1,165,179	1,165,179					2.129	2.129	MON	344	23,253	01/19/2021	01/26/2054
857740-AF-1	SPST_21-WL1 - ABS			4,5	2.B FE	1,370,370	99.9230	1,369,311	1,370,370	1,370,370					2.602	2.602	MON	495	33,535	01/19/2021	01/26/2054
85777Q-AE-4	SPST_21-WL2 - ABS			4,5	2.B FE	1,250,000	100.0060	1,250,073	1,250,000	1,250,000					1.602	1.602	MON	278	14,542	04/05/2021	03/25/2054
85777Q-AF-1	SPST_21-WL2 - ABS			4,5	2.B FE	6,000,000	100.0060	6,000,342	6,000,000	6,000,000					2.102	2.102	MON	1,752	91,719	04/05/2021	03/25/2054
86212X-AA-8	STR_19-1 - ABS			4	1.A FE	3,544,999	102.4330	3,632,423	3,546,145	3,545,456		290			2.820	2.827	MON	3,056	99,838	11/06/2019	11/20/2049
89613T-AF-5	TAH_18-SFR1 - ABS			4	1.G FE	5,105,634	103.8480	5,008,089	4,822,500	5,089,066		(16,568)			4.960	3.209	MON	19,933	59,799	10/07/2021	05/01/2037
89612L-AF-3	TAH_19-SFR1 - ABS			4	2.C FE	2,972,508	100.5260	2,926,297	2,911,000	2,965,316		(7,192)			3.745	3.016	MON	9,085	38,268	11/05/2021	03/01/2038
89613J-AL-4	TAH_20-SFR2 - ABS			4	2.C FE	2,104,023	98.6190	2,017,743	2,046,000	2,101,626		(2,397)			3.079	2.577	MON	5,250	15,749	09/21/2021	11/01/2039
89614Y-AE-6	TCN_21-SFR1 - ABS			4	2.A FE	4,251,263	98.3280	4,180,238	4,251,320	4,251,264		2			2.794	2.794	MON	17,157		11/04/2021	07/01/2038
87248W-AN-8	TICP_17-8A - ABS			4,5	1.C FE	6,000,000	99.4560	5,967,349	6,000,000	6,000,000					1.907	1.907	JAJO	14,939		10/29/2021	10/20/2034
90139Q-AB-3	TWIN BROOK I - OFFSHORE - ABS			4,5	1.E PL	2,092,363	100.0810	2,094,059	2,092,363	2,092,363					3.500	3.500	JAJO	18,715	37,308	04/25/2019	04/25/2024
90139P-AB-5	TWIN BROOK I - ONSHORE - ABS			4,5	1.E PL	2,161,135	100.0810	2,162,886	2,161,135	2,161,135					3.500	3.500	JAJO	19,330	39,127	04/25/2019	04/25/2024
90139#-AA-9	TWIN BROOK II - OFFSHORE - ABS			4,5	1.E PL	33,342,052	100.2760	33,517,704	33,425,616	33,370,374		26,652			2.881	2.956	JAJO	246,088	1,173,928	12/16/2020	06/09/2026
90139*-AA-3	TWIN BROOK II - ONSHORE - ABS			4,5	1.E PL	48,304,745	100.2760	48,559,224	48,425,809	48,345,602		38,438			2.881	2.956	JAJO	356,523	1,682,322	12/16/2020	06/09/2026
92329V-AQ-5	VENTR_16-25A - ABS		C	4,5	1.A FE		100.0000								1.448	1.448	JAJO		37,014	11/21/2019	04/20/2029
92558E-AL-6	VIBR_17-6A - ABS			4,5	1.B FE	2,700,000	99.7840	2,694,162	2,700,000	2,700,000					1.844	1.844	MJSD	1,521	37,785	05/17/2021	06/20/2029
92558K-AC-2	VIBR_18-10A - ABS			4,5	1.C FE	7,000,000	100.0040	7,000,289	7,000,000	7,000,000					1.882	1.882	JAJO	26,707	137,761	08/30/2018	10/20/2031
92917K-AB-0	VOYA_18-3A - ABS			4,5	1.A FE	5,200,000	99.9980	5,199,888	5,200,000	5,200,000					1.524	1.524	JAJO	17,168	84,187	09/17/2018	10/15/2031
92917K-AC-8	VOYA_18-3A - ABS			4,5	1.C FE	6,900,000	100.0080	6,900,519	6,900,000	6,900,000					1.774	1.774	JAJO	26,518	129,199	09/17/2018	10/15/2031
93145#-AA-5	WALGREEN LEASE PASS THRU TR 2011 - ABS			4	2.B	4,412,358	114.4630	5,050,500	4,412,358	4,412,358					5.110	5.110	MON	22,617	201,237	12/29/2011	12/25/2036
126650-AY-6	WELLS FARGO BANK NW (CVS 02 CTL) S - ABS			4	2.B	869,799	110.3350	959,695	869,799	869,799					5.361	5.361	MON	2,720	49,890	09/23/2005	10/10/2027
94978#-CY-1	WELLS FARGO-WACHOVIA BANK - ABS			4	1.D	481,167	105.1870	506,126	481,167	481,167					5.480	5.480	JJ	13,111	22,739	12/22/2005	01/02/2025
94978#-DA-2	WELLS FARGO-WACHOVIA BANK - ABS			4	1.D	802,550	106.5460	855,087	802,550	802,550					5.480	5.480	JJ	21,868	39,012	12/22/2005	01/02/2025
94978#-DB-0	WELLS FARGO-WACHOVIA BANK - ABS			4	1.D	91,063	106.5460	97,024	91,063	91,063					5.480	5.480	JJ	2,481	4,447	12/22/2005	01/02/2025
96042P-AF-9	WLAKE_20-2A			4	2.A FE	9,998,626	102.1010	10,210,110	10,000,000	9,999,196		374			2.760	2.764	MON	12,267	276,000	06/16/2020	01/15/2026
96042Q-AL-4	WLAKE_20-3A			4	2.B FE	2,899,484	100.2380	2,906,902	2,900,000	2,899,651		138			1.650	1.655	MON	2,127	44,413	10/06/2020	02/17/2026
05379H-AA-2	AVISTA CAPITAL II - ABS			1,3	2.C FE	8,583,110	86.8980	8,689,800	10,000,000	8,973,661		57,269			1.046	1.810	MJSD	9,006	105,689	12/28/2011	01/01/9999
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						826,064,796	XXX	839,584,102	749,968,555	821,802,530		315,723			XXX	XXX	XXX	3,447,779	22,808,058	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						11,110,552,414	XXX	11,713,047,526	10,296,630,026	11,035,103,307	245	(12,674,478)		(2,072,400)	XXX	XXX	XXX	99,916,365	177,414,507	XXX	XXX
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING		D	2,5	2.B FE	3,511,466	113.6250	3,375,799	2,971,000	3,511,466					6.750	2.640	JD	8,913	100,271	09/17/2021	12/31/2049
054536-AA-5	AXA SUBORDINATED		C		2.A FE	15,250,633	144.2330	15,314,660	10,618,000	15,250,633					8.600	3.008	JD	40,584		12/30/2021	12/15/2030
05565A-HN-6	BNP PARIBAS SA		D	2,5	2.C FE	14,323,943	107.6300	14,039,257	13,044,000	14,323,943					6.625	2.559	MS	230,444	324,062	09/23/2021	12/31/2049
456837-AR-4	ING GROEP NV		D	2,5	3.A FE	15,575,000	107.6250	15,067,500	14,000,000	15,575,000					5.750	3.354	MN	100,625	402,500	09/16/2021	12/31/2049
780097-BQ-3	NATWEST GROUP PLC		D	2,5	3.A FE	7,416,869	109.4320	7,331,944	6,700,000	7,416,869					6.000	3.220	MJSD	1,117	133,500	12/10/2021	12/31/2049
857477-AX-1	STATE STREET CORP			5	2.A FE	3,775,718	96.3850	3,762,855	3,904,000	3,828,281		11,433			0.716	1.785	FMAN	3,649	29,078	12/21/2016	05/15/2028
90352J-AF-0	UBS GROUP AG		D	2,5	2.C FE	16,556,250	107.8250	16,173,750	15,000,000	16,556,250					7.000	2.446	JJ	440,417		09/17/2021	12/31/2049
949746-TF-8	WELLS FARGO & COMPANY			1,3	2.B FE	15,000,121	97.4500	14,617,425	15,000,000	15,000,111		(11)			1.124	1.124	JAJO	36,522	88,052	07/16/1997	04/15/2027
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						91,410,000	XXX	89,683,190	81,237,000	91,462,552		11,423			XXX	XXX	XXX	862,271	1,077,463	XXX	XXX
21869M-AA-5	CORESTATES CAPITAL III - ABS			1,3	2.B FE	11,451,085	97.2700	11,380,567	11,700,000	11,624,386		14,366			0.726	0.855	FMAN	11,090	88,331	09/25/2000	02/15/2027
32082C-AC-1	FIRST MARYLAND CAPITAL II - ABS			1,3	2.A FE	16,473,180	96.8080	16,263,694	16,800,000	16,708,316		17,440			0.982	1.092	FMAN	27,944	174,995	02/11/2005	02/01/2027
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						27,924,265	XXX	27,644,260	28,500,000	28,332,703		31,806			XXX	XXX	XXX	39,033	263,326	XXX	XXX
4899999. Total - Hybrid Securities						119,334,265	XXX	117,327,450	109,737,000	119,795,255		43,228			XXX	XXX	XXX	901,304	1,340,789	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
464287-24-2	ISHARES GS CORPORATE BOND INDEX	*			2.A	20,079,286	132.5200	19,997,780		20,079,286					0.000	0.000	N/A			12/30/2021	
92189F-43-7	VanEck Fallen Angel High Yield FALLEN ANGEL HI	*			3.B	8,245,409	32.9700	8,255,425		8,245,409					0.000	0.000	N/A		25,214	12/30/2021	
92206C-81-3	VANGUARD CLOSED END FUND	*			2.A	11,048,450	105.8400	11,093,520		11,048,450					0.000	0.000	N/A			12/30/2021	
6099999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						39,373,145	XXX	39,346,725		39,373,145					XXX	XXX	XXX		25,214	XXX	XXX
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE LLC			5	4.B FE		99.8040								4.250	4.342	MON		1,155	07/19/2021	10/08/2027
BHM1VQ-06-3	BAUSCH HEALTH COMPANIES INC		A	5	3.B FE		99.4750								3.218	0.000	MON	4,965		11/05/2021	06/02/2025
G3166*-AA-5	COLLER INTL PRTNS VIII LP TERM LN			5	1.F Z	18,700,000	99.7330	18,700,000	18,750,000	18,700,382		382			2.830	2.888	MON	22,109		12/17/2021	11/24/2026
BHM27W-U5-2	ENERGIZER HOLDINGS INC			5	3.A FE		99.5940								3.000	3.080	MON		62	01/14/2021	12/22/2027
40485*-AB-6	HARBOURVEST STRD SOL IV HOLD LP -B			5	1.G PL	15,000,000	99.8980	14,984,676	15,000,000	15,000,000					2.843	2.843	FMAN	62,777		11/09/2021	09/20/2023
40485*-AA-8	HARBOURVEST STRD SOL IV HOLD LP-A			5	1.G PL	20,000,000	99.8010	19,960,278	20,000,000	20,000,000					3.093	3.093	FMAN	91,064		11/09/2021	09/20/2026
40482#-AA-7	HV EIGHT LLC			5	1.G PL	14,035,000	99.9410	14,026,725	14,035,000	14,035,000					2.953	2.953	MON	173,992		07/30/2021	12/22/2022
52729K-AP-1	LEVEL 3 PARENT LLC			5	3.A FE		98.6250								1.953	2.061	MON		75	10/14/2021	03/01/2027
BHM2BS-HA-0	SPIRIT AEROSYSTEMS INC			5	3.C FE		100.0250								4.750	0.000	MON	293		12/15/2021	01/15/2025
86277*-AB-1	STRATEGIC PRT FUND VIII TL - 2			5	1.F PL	44,650,000	100.0010	44,650,508	44,650,000	44,650,000					2.754	2.754	MON	6,815	661,878	06/14/2021	03/10/2025
BHM21Y-1D-9	WELLS ENTERPRISES INC			5	4.A FE	927,495	98.3750	910,671	925,714	925,198		151			3.203	3.221	MON	3,809	28,228	02/10/2020	03/29/2025
92985*-AA-4	WHITEHORSE LIQ PRTNS III TERM LOAN			5	1.G PL	20,493,648	99.9450	20,482,455	20,493,648	20,493,648					3.453	3.453	MON	33,414	455,854	06/08/2021	03/22/2025
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						133,806,142	XXX	133,715,313	133,854,362	133,804,228		533			XXX	XXX	XXX	399,239	1,147,253	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						133,806,142	XXX	133,715,313	133,854,362	133,804,228		533			XXX	XXX	XXX	399,239	1,147,253	XXX	XXX
7699999. Total - Issuer Obligations						10,298,318,149	XXX	11,112,172,629	9,538,553,822	10,293,814,049		(1,223,182)		(4,125,850)	XXX	XXX	XXX	110,117,246	153,336,636	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						444,695,310	XXX	452,707,745	438,282,745	447,519,193		206,203			XXX	XXX	XXX	1,219,574	6,004,129	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						1,813,437,979	XXX	1,749,412,595	1,591,286,147	1,731,964,614	245	(27,831,713)			XXX	XXX	XXX	6,292,298	35,451,888	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						853,989,061	XXX	867,228,362	778,468,555	850,135,233		347,528			XXX	XXX	XXX	3,486,812	23,071,384	XXX	XXX
8099999. Total - SVO Identified Funds						39,373,145	XXX	39,346,725		39,373,145					XXX	XXX	XXX		25,214	XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans						133,806,142	XXX	133,715,313	133,854,362	133,804,228		533			XXX	XXX	XXX	399,239	1,147,253	XXX	XXX
8399999 - Total Bonds						13,583,619,786	XXX	14,354,583,369	12,480,445,631	13,496,610,462	245	(28,500,630)		(4,125,850)	XXX	XXX	XXX	121,515,169	219,036,504	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ...$ 2,932,692,641	1B ...$ 263,533,752	1C ...$ 484,787,934	1D ...$ 563,201,377	1E ...$ 648,896,355	1F ...$ 1,376,648,082	1G ...$ 1,895,845,359			
1B	2A ...$ 1,843,826,205	2B ...$ 1,922,269,668	2C ...$ 1,265,738,843							
1C	3A ...$ 153,287,566	3B ...$ 62,125,941	3C ...$ 29,883,618							
1D	4A ...$ 6,183,625	4B ...$ 6,627,850	4C ...$							
1E	5A ...$ 3,245,237	5B ...$ 18,848,192	5C ...$ 18,968,160							
1F	6 ...$ 57									

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
060505-EN-0	BANK OF AMERICA CORP			2,705,000.000	100.00	1.080	2,931,544	108.375	2,931,544	2,934,925	47,668	165,005							2.C FE	07/20/2020
23989#-12-9	DAYTON PARTS HOLDINGS LLC			100.000	36.43	35.770	3,577	35.772	3,577	3,577									6. *	12/23/2010
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP			8,250,000.000	100.00	1.010	8,322,188	100.875	8,322,188	8,250,000	147,727			72,188			72,188		1.F FE	06/08/2021
25746U-DM-8	DOMINION ENERGY INC			18,105,000.000	100.00	1.030	18,693,413	103.250	18,693,413	18,116,826	48,129			576,586			576,586		2.C FE	12/02/2021
47630#-11-5	JENSEN HUGHES HOLDINGS CORP			52,631.960	1.00	95.000	5,000,036	95.000	5,000,036	5,000,036	155,079	437,605							6. *	12/31/2021
55331#-11-8	MPE FLOW HOUSE INC			7,457.210	1.00	103.800	774,067	103.801	774,067	774,067	12,423	43,004		(533)			(533)		5.B	12/31/2021
89832Q-AF-6	TRUIST FINANCIAL CORP			9,900,000.000	100.00	1.120	11,063,250	111.750	11,063,250	9,907,150	135,675	605,880		1,156,100			1,156,100		2.B FE	06/17/2020
BHM26Y-UV-2	MPE FLOW HOUSE INC			73.970	1.00	999.980	73,968	999.977	73,968	73,968									5.B GI	09/22/2020
BHM26Y-Y2-2	MES PARTNERS INC - C			1,012.500	1.00	1,000.000	1,012,500	1,000.000	1,012,500	1,012,500									5.B GI	09/22/2020
BHM28P-L0-7	SLS MSOUTH HOLDINGS LLC - A			124.850	1.00	0.100	12	0.100	12	12									5.B GI	02/24/2021
BHM298-ZV-1	RED BARN HOLDINGS INC			10,596.230	1.00	1.000	10,596	1.000	10,596	10,596		3,262							5.B GI	10/03/2017
42863#-13-8	HIBERNATION HOLDING COMPANY			1,000,000.000	1.00	7.640	7,638,266	7.638	7,638,266	7,638,266									5.B GI	06/30/2014
87403#-12-2	TAILWIND CUMMING HOLDING CORPORATI			461.140	1.00	50.000	23,057	50.000	23,057	23,057									5.B GI	09/30/2021
BHM1PT-U2-8	PLASTIC COMPONENTS INC			500.000	1.00	100.000	50,000	100.000	50,000	50,000		518							5.B GI	09/30/2021
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							55,596,475	XXX	55,596,475	53,794,982	546,701	1,255,275		1,804,341			1,804,341		XXX	XXX
8999999 - Total Preferred Stocks							55,596,475	XXX	55,596,475	53,794,982	546,701	1,255,275		1,804,341			1,804,341		XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$ 8,322,188	1G ...$		
1B	2A ...$	2B ...$ 11,063,250	2C ...$ 21,624,956						
1C	3A ...$	3B ...$	3C ...$						
1D	4A ...$	4B ...$	4C ...$						
1E	5A ...$	5B ...$ 9,582,467	5C ...$						
1F	6 ...$ 5,003,614								

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
BHM195-NR-1	AAA PARTNERS INC			18,221.490	18,221	1.000	18,221	18,221		18,355						03/19/2015	
BHM195-NS-9	ACE PARTNERS INC			2,578.510	2,579	1.000	2,579	2,579		571						03/19/2015	
BHM1NJ-HW-1	AUTOMATION SMC HOLDINGS INC			500.000	500,000	1,000.000	500,000	500,000								01/10/2017	
BHM28F-T5-0	AUTOMATION SMC HOLDINGS INC - WTS			650.760		0.000										02/03/2021	
BHM1SB-80-3	BPC HOLDING III CORP			3,000.000	3,000,000	1,000.000	3,000,000	3,000,000		3,387,362						09/28/2017	
BHM01H-MX-3	DAYTON PARTS HOLDINGS LLC			100.000	3,665	36.650	3,665	3,665								12/23/2010	
999726-40-9	DREAMREACHER INC			19,900.000		0.000										01/31/2001	
42863#-12-0	HIBERNATION HOLDING CO			44,016.000		0.000										06/30/2014	
BHM1F4-A9-1	JENSEN HUGHES HOLDINGS CORP			200,000.000	200,001	1.000	200,000	200,000								12/04/2015	
BHM0K0-4Y-7	KCAD HOLDINGS I LIMITED		D	418,220,006.000	418	0.000	418									03/30/2011	
BHM1PY-VC-4	ME ENTERPRISES INC			3,344.260	150,000	44.853	150,000	150,000								03/20/2017	
59047#-10-9	MES PARTNERS INC			195,215.140		0.000										02/28/2018	
BHM26Y-Y3-0	MES PARTNERS INC - WTS			279,423.000		0.000										09/22/2020	
55331#-10-0	MPE FLOW HOUSE INC			134,632.500	391,505	2.908	391,505	391,505								06/30/2015	
BHM1E1-S7-3	MPE POWER STRUCTURES INC			150.000	150	1.000	150	150		32,945						10/13/2015	
BHM1KA-35-7	OAC HOLDINGS I CORP			3,725.000	3,725,000	1,000.000	3,725,000	3,725,000								02/08/2017	
BHM0ML-EG-7	PATRIOT CONTAINER CORP			0.000		61.195				3,232						06/25/2012	
BHM1PT-U1-0	PLASTIC COMPONENTS INC			100,000.000	100,000	1.000	100,000	100,000								03/07/2017	
BHM1SD-XT-8	RED BARN HOLDINGS INC			700.000	7,000	10.000	7,000	7,000								10/03/2017	
BHM0U8-H4-1	REVEL ENTERTAINMENT LLC			81,727.380		0.000		2								03/28/2016	
BHM0MN-ZK-1	SBP HOLDING LP			1,915.240	1,962,684	1,024.772	1,962,684	1,962,686								12/27/2012	
899990-20-4	TURBO CAYMAN - WTS #1		D	122.550		0.000										06/30/2009	
97190*-11-4	WILSHIRE NEW YORK PARTNERS III LP			16.000		0.000										12/28/2000	
31338#-11-2	FEDERAL HOME LOAN BANK BOSTON			25,864.000	2,586,400	100.000	2,586,400	2,586,400		39,795						04/06/2021	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					12,647,622	XXX	12,647,621	12,647,207		3,482,260						XXX	XXX
02740#-10-7	AMERICAN MATURITY LIFE INSURANCE COMPANY			12,500.000	50,748,994	4,059.920	50,748,994	47,652,293				420,095		420,095		04/27/2018	
45069#-10-9	TALCOTT RESOLUTION LIFE AND ANNUITY INSU			2,000.000	772,444,198	386,222.099	772,444,198	1,000,001				150,754,357		150,754,357		04/27/2018	
45070#-10-6	TALCOTT RESOLUTION INTERNATIONAL LIFE RE			1,000,000.000	12,323,817	12.324	12,323,817	10,792,348				109,061		109,061		04/27/2018	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					835,517,009	XXX	835,517,009	59,444,642				151,283,513		151,283,513		XXX	XXX
9799999 - Total Common Stocks					848,164,631	XXX	848,164,630	72,091,849		3,482,260		151,283,513		151,283,513		XXX	XXX
9899999 - Total Preferred and Common Stocks					903,761,105	XXX	903,761,105	125,886,832	546,701	4,737,534		153,087,854		153,087,854		XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$
1B	2A ...$	2B ...$	2C ...$				
1C	3A ...$	3B ...$	3C ...$				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$	5C ...$				
1F	6 ...$						

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912810-SZ-2	TREASURY BOND		10/21/2021	Various		187,217,925	188,500,000	467,799
3620A6-3L-9	GNMA RMBS-POOL-720903 4.500% 07/15/39		12/30/2021	AZL - Core Active		289,494	257,853	935
912810-TB-4	TREASURY BOND		11/23/2021	Various		73,811,777	76,500,000	22,427
36241K-N7-9	GNMA RMBS-POOL-782214 6.500% 07/15/32		12/30/2021	AZL - Core Active		127,002	109,635	574
91282C-CF-6	TREASURY NOTE		05/27/2021	MORGAN STANLEY & CO. LLC		4,985,352	5,000,000	102
38378F-TP-5	GNMA RMBS-SER-2013-5 CL-ZJ 3.000% 01/20/43		12/30/2021	AZL - Hedge Collateral		516,737	501,976	1,213
38378U-FY-8	GNMA RMBS-SER-2013-150 CL-ZQ 2.750% 10/16/43		12/30/2021	AZL - Hedge Collateral		438,086	425,828	943
38379F-NB-1	GNMA RMBS-SER-2015-176 CL-AL 3.000% 09/20/45		12/30/2021	AZL - Hedge Collateral		1,651,179	1,600,120	3,867
38379F-YH-6	GNMA RMBS-SER-2015-170 CL-ZA 3.000% 10/20/45		12/30/2021	AZL - Hedge Collateral		722,259	667,443	1,613
38379P-LY-1	GNMA RMBS-SER-2015-77 CL-JY 3.000% 05/20/45		12/30/2021	AZL - Hedge Collateral		307,689	291,150	704
38379T-F7-9	GNMA RMBS-SER-2016-9 CL-YD 3.000% 01/20/46		12/30/2021	AZL - Hedge Collateral		809,628	783,996	1,895
38379X-M6-4	GNMA RMBS-SER-2016-99 CL-CY 3.000% 07/20/46		12/30/2021	AZL - Hedge Collateral		1,922,485	1,865,653	4,508
0599999. Subtotal - Bonds - U.S. Governments						272,799,613	276,503,654	506,581
045167-AW-3	ASIAN DEVELOPMENT BANK SENIOR UNSECURED 5.820% 06/16/28	C	12/30/2021	AZ Life		1,844,374	1,452,000	3,286
29135L-AB-6	ABU DHABI GOVT INT'L SENIOR UNSECURED 4.125% 10/11/47	C	12/30/2021	AZ Life		501,300	419,000	3,793
29135L-AJ-9	ABU DHABI GOVT INT'L SENIOR UNSECURED 3.875% 04/16/50	C	12/30/2021	AZL Emerging Markets PIMCO		294,489	253,000	2,015
29135L-AN-0	ABU DHABI GOVT INT'L SENIOR UNSECURED 2.700% 09/02/70	C	12/30/2021	AZL Emerging Markets PIMCO		2,353,286	2,582,000	22,851
302154-BK-4	EXPORT-IMPORT BK KOREA SENIOR UNSECURED 4.000% 01/14/24	C	12/30/2021	AZ Life		1,572,526	1,481,000	27,316
30216K-AC-6	EXPORT-IMPORT BK INDIA SENIOR UNSECURED 3.875% 02/01/28	C	12/30/2021	Various		1,619,715	1,512,000	24,250
30216K-AE-2	EXPORT-IMPORT BK INDIA SENIOR UNSECURED 3.250% 01/15/30	C	12/30/2021	AZL Emerging Markets PIMCO		5,724,389	5,616,000	83,655
30216K-AF-9	EXPORT-IMPORT BK INDIA SENIOR UNSECURED 2.250% 01/13/31	C	12/30/2021	AZL Emerging Markets PIMCO		2,348,984	2,492,000	26,010
445545-AF-3	HUNGARY SENIOR UNSECURED 7.625% 03/29/41	C	12/30/2021	AZL Emerging Markets PIMCO		12,128,823	7,442,000	143,439
445545-AL-0	HUNGARY SENIOR UNSECURED 5.375% 03/25/24	C	12/30/2021	AZL Emerging Markets PIMCO		4,032,717	3,712,000	52,651
48266X-AB-1	KSA SUKUK LTD SENIOR UNSECURED 3.628% 04/20/27	C	12/30/2021	AZ Life		3,147,820	2,904,000	20,486
500630-CC-0	KOREA DEVELOPMENT BANK SENIOR UNSECURED 3.750% 01/22/24	C	12/30/2021	AZ Life		1,565,195	1,481,000	24,375
50066A-AG-8	KOREA GAS CORP SENIOR UNSECURED 3.875% 02/12/24	C	12/30/2021	AZ Life		1,568,038	1,481,000	21,999
698299-BE-3	REPUBLIC OF PANAMA SENIOR UNSECURED 3.750% 03/16/25	C	12/30/2021	AZ Life		2,586,998	2,444,000	26,477
698299-BG-8	REPUBLIC OF PANAMA SENIOR UNSECURED 4.500% 05/15/47	C	12/30/2021	AZL Emerging Markets PIMCO		2,380,319	2,159,000	12,144
698299-BH-6	REPUBLIC OF PANAMA SENIOR UNSECURED 4.500% 04/16/50	C	12/30/2021	AZL Emerging Markets PIMCO		5,667,876	5,162,000	47,748
71567R-AM-8	PERUSAHAAN PENERBIT SBSN SENIOR UNSECURED 4.450% 02/20/29	C	12/30/2021	AZL Emerging Markets PIMCO		1,312,923	1,151,000	18,496
731011-AU-6	REPUBLIC OF POLAND SENIOR UNSECURED 3.250% 04/06/26	C	12/30/2021	AZL Emerging Markets PIMCO		537,012	501,000	3,799
74727P-AV-3	STATE OF QATAR SENIOR UNSECURED 4.625% 06/02/46	C	12/30/2021	AZ Life		1,060,338	838,000	3,014
74727P-AY-7	STATE OF QATAR SENIOR UNSECURED 5.103% 04/23/48	C	12/30/2021	AZ Life		947,121	700,000	6,648
760942-BB-7	REPUBLICA ORIENT URUGUAY SENIOR UNSECURED 4.375% 10/27/27	C	12/30/2021	AZ Life		1,923,817	1,711,962	13,107
760942-BD-3	REPUBLICA ORIENT URUGUAY SENIOR UNSECURED 4.975% 04/20/55	C	12/30/2021	AZL Emerging Markets PIMCO		200,989	153,339	1,483
77586T-AD-8	ROMANIA SENIOR UNSECURED 4.875% 01/22/24	C	12/30/2021	AZL Emerging Markets PIMCO		3,597,537	3,380,000	72,318
77586T-AE-6	ROMANIA SENIOR UNSECURED 6.125% 01/22/44	C	12/30/2021	AZL Emerging Markets PIMCO		13,919,736	10,642,000	286,078
80413T-AB-5	SAUDI INTERNATIONAL BOND SENIOR UNSECURED 3.250% 10/26/26	C	12/30/2021	AZ Life		3,943,278	3,704,000	21,401
80413T-AC-3	SAUDI INTERNATIONAL BOND SENIOR UNSECURED 4.500% 10/26/46	C	12/30/2021	AZ Life		1,668,358	1,424,000	11,392
80413T-AE-9	SAUDI INTERNATIONAL BOND SENIOR UNSECURED 3.625% 03/04/28	C	12/30/2021	AZ Life		2,372,953	2,178,000	25,440
80413T-AJ-8	SAUDI INTERNATIONAL BOND SENIOR UNSECURED 5.000% 04/17/49	C	12/30/2021	AZ Life		1,000,812	790,000	8,010
91087B-AH-3	UNITED MEXICAN STATES SENIOR UNSECURED 3.250% 04/16/30	C	12/30/2021	AZL Emerging Markets PIMCO		7,297,053	7,142,000	47,713
91087B-AM-2	UNITED MEXICAN STATES SENIOR UNSECURED 2.659% 05/24/31	C	12/30/2021	AZL Emerging Markets PIMCO		5,917,129	6,136,000	16,316
91087B-AN-0	UNITED MEXICAN STATES SENIOR UNSECURED 3.771% 05/24/61	C	12/30/2021	AZL Emerging Markets PIMCO		7,236,672	7,868,000	29,670
91087B-AQ-3	UNITED MEXICAN STATES SENIOR UNSECURED 4.280% 08/14/41	C	12/30/2021	AZL Emerging Markets PIMCO		264,320	256,000	4,139
917288-BK-7	REPUBLICA ORIENT URUGUAY SENIOR UNSECURED 4.375% 01/23/31	C	12/30/2021	AZL Emerging Markets PIMCO		15,954,094	13,849,040	264,238
AM8496-42-5	KUWAIT INTL BOND SENIOR UNSECURED 3.500% 03/20/27	D	12/30/2021	AZL Emerging Markets PIMCO		2,749,599	2,525,000	24,549
AS1975-80-2	STATE OF QATAR SENIOR UNSECURED 5.103% 04/23/48	D	12/30/2021	AZL - Core Active		270,606	200,000	1,899
AU4980-08-5	KSA SUKUK LTD SENIOR UNSECURED 4.303% 01/19/29	D	12/30/2021	AZL Emerging Markets PIMCO		1,038,538	913,000	17,570
AX5422-92-5	STATE OF QATAR SENIOR UNSECURED 4.000% 03/14/29	D	12/30/2021	AZL Emerging Markets PIMCO		6,946,509	6,167,000	72,634
EI9526-37-3	REPUBLIC OF INDONESIA SENIOR UNSECURED 5.250% 01/17/42	C	12/30/2021	AZL Emerging Markets PIMCO		12,632,513	10,086,000	239,753
EK4068-50-9	EXPORT-IMPORT BANK CHINA SENIOR UNSECURED 3.625% 07/31/24	C	12/30/2021	AZ Life		4,174,616	3,922,000	59,239
LW2393-12-9	STATE OF QATAR SENIOR UNSECURED 3.250% 06/02/26	D	12/30/2021	AZL Emerging Markets PIMCO		541,881	509,000	1,287
LW2393-19-4	STATE OF QATAR SENIOR UNSECURED 4.625% 06/02/46	D	12/30/2021	AZ Life		751,600	594,000	2,137
ZR6656-90-7	AFRICAN EXPORT-IMPORT BA SENIOR UNSECURED 3.994% 09/21/29	D	12/30/2021	AZL Emerging Markets PIMCO		8,566,273	8,287,000	91,020
1099999. Subtotal - Bonds - All Other Governments						156,163,126	138,219,341	1,885,845
011770-U4-4	ALASKA ST 5.742% 08/01/33		12/30/2021	AZL - PIMCO BAB		2,612,998	1,965,000	46,699
13063A-5E-0	CALIFORNIA ST 7.500% 04/01/34		12/30/2021	AZL - PIMCO BAB		8,804,449	5,775,000	107,078
13063A-5G-5	CALIFORNIA ST 7.550% 04/01/39		12/30/2021	AZL - PIMCO BAB		1,002,824	605,000	11,293
13063A-7D-0	CALIFORNIA ST 7.300% 10/01/39		12/30/2021	AZL - PIMCO BAB		459,884	295,000	5,324
13063B-BU-5	CALIFORNIA ST 7.350% 11/01/39		12/30/2021	AZL - PIMCO BAB		313,668	200,000	2,409
13063B-FR-8	CALIFORNIA ST 7.625% 03/01/40		12/30/2021	AZL - PIMCO BAB		658,048	400,000	10,082
13063B-JC-7	CALIFORNIA ST 7.600% 11/01/40		12/30/2021	AZL - PIMCO BAB		2,523,415	1,475,000	18,372
20772G-F4-5	CONNECTICUT ST LGD 0.2 5.850% 03/15/32		12/30/2021	AZL - PIMCO BAB		2,041,688	1,575,000	26,873

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
20772J-5R-9	CONNECTICUT ST LGD 0.2 5.295% 10/01/29		12/30/2021	AZL - PIMCO BAB		1,669,482	1,355,000	17,738
20772K-GS-2	CONNECTICUT ST LGD 0.2 3.432% 04/15/28		12/30/2021	AZL - PIMCO BAB		2,103,275	1,930,000	13,800
20772K-GT-0	CONNECTICUT ST LGD 0.2 3.482% 04/15/29		12/30/2021	AZL - PIMCO BAB		1,520,663	1,380,000	10,011
57582P-UD-0	MASSACHUSETTS ST 5.306% 01/01/30		12/30/2021	Various		15,759,336	12,675,000	334,399
57582P-UE-8	MASSACHUSETTS ST 5.456% 12/01/39		12/30/2021	AZL - PIMCO BAB		228,840	170,000	4,612
57582P-US-7	MASSACHUSETTS ST 4.760% 05/01/27		12/30/2021	AZL - PIMCO BAB		5,317,692	4,600,000	35,885
57582R-YY-6	MASSACHUSETTS ST LGD 0.2 2.900% 09/01/49		12/30/2021	AZL - PIMCO BAB		306,066	300,000	2,876
605580-5X-3	MISSISSIPPI ST 5.245% 11/01/34		12/30/2021	AZL - PIMCO BAB		4,391,923	3,510,000	30,172
605581-FF-9	MISSISSIPPI ST LGD 0.2 3.729% 10/01/32		12/30/2021	AZL - PIMCO BAB		2,129,211	1,840,000	16,963
605581-GD-3	MISSISSIPPI ST 2.559% 10/01/23		12/30/2021	AZL - PIMCO BAB		1,813,962	1,760,000	11,134
644682-N2-8	NEW HAMPSHIRE ST 4.250% 06/01/28		12/30/2021	AZL - PIMCO BAB		1,262,657	1,100,000	3,766
649791-CX-6	NEW YORK ST 5.620% 03/01/40		12/30/2021	AZL - PIMCO BAB		362,227	260,000	4,830
880541-QX-8	TENNESSEE ST 4.182% 08/01/31		12/30/2021	AZ Life		1,078,047	920,000	15,924
882722-KF-7	TEXAS ST 5.517% 04/01/39		12/30/2021	AZL - PIMCO BAB		370,295	265,000	3,614
882722-VN-8	TEXAS ST 4.681% 04/01/40		12/30/2021	AZL - PIMCO BAB		153,980	120,000	1,389
93974C-RE-2	WASHINGTON ST 5.140% 08/01/40		12/30/2021	AZL - PIMCO BAB		475,608	350,000	7,446
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						57,360,238	44,825,000	742,689
052430-FD-2	AUSTIN TEX INDPT SCH DIST 5.241% 08/01/35		12/30/2021	AZL - PIMCO BAB		1,204,372	920,000	19,957
167486-HN-2	CHICAGO IL 6.257% 01/01/40		12/30/2021	AZ Life		190,460	150,000	4,667
234667-JL-8	DALLAS CNTY TEX HOSP DIST 5.621% 08/15/44		12/30/2021	AZL - PIMCO BAB		884,345	635,000	13,385
235308-RA-3	DALLAS TX INDEP SCH DIST 6.450% 02/15/35		12/30/2021	AZL - PIMCO BAB		1,737,094	1,615,000	39,063
249002-HU-3	DENTON TX INDEP SCH DIST LGD 0.2 1.677% 08/15/32		12/30/2021	AZL - PIMCO BAB		1,689,442	1,760,000	11,068
249174-MQ-3	DENVER COLO CITY & CNTY SCH DI 5.664% 12/01/33		12/30/2021	Various		6,375,414	4,870,000	22,220
360046-Q9-0	FULTON CNTY GA 5.148% 07/01/39		12/30/2021	AZL - PIMCO BAB		343,103	265,000	6,783
364195-BY-2	GALVESTON CNTY TEX 5.905% 02/01/29		12/30/2021	AZ Life		3,058,598	2,640,000	64,522
517840-W2-6	LAS VEGAS VLY NV WTR DIST 5.700% 03/01/40		12/30/2021	AZL - PIMCO BAB		236,622	165,000	3,109
534366-AN-9	LINCOLN WEST HAYMARKET NEB JT 5.000% 12/15/45		12/30/2021	AZL - PIMCO BAB		411,996	310,000	646
54438C-NZ-1	LOS ANGELES CA CMNTY CLG DIST 6.600% 08/01/42		12/30/2021	AZL - PIMCO BAB		802,878	510,000	13,931
54438C-PA-4	LOS ANGELES CA CMNTY CLG DIST 6.750% 08/01/49		12/30/2021	AZL - PIMCO BAB		2,275,774	1,335,000	37,297
54438C-PC-0	LOS ANGELES CA CMNTY CLG DIST 6.680% 08/01/36		12/30/2021	AZL - PIMCO BAB		104,247	70,000	1,935
54438C-YP-1	LOS ANGELES CA CMNTY CLG DIST LGD 0.2 2.106% 08/01/32		12/30/2021	AZL - PIMCO BAB		6,884,537	7,050,000	61,451
544646-ZR-6	LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/34		12/30/2021	AZL - PIMCO BAB		11,196,772	8,035,000	269,994
64966H-4K-3	NEW YORK NY 5.517% 10/01/37		12/30/2021	AZL - PIMCO BAB		755,051	570,000	7,774
64966H-TX-8	NEW YORK NY 5.985% 12/01/36		12/30/2021	AZL - PIMCO BAB		1,289,151	980,000	4,725
64966H-YM-6	NEW YORK NY 5.968% 03/01/36		12/30/2021	AZL - PIMCO BAB		3,909,171	2,905,000	57,309
64966J-AR-7	NEW YORK NY 6.271% 12/01/37		12/30/2021	AZL - PIMCO BAB		324,735	230,000	1,162
718814-ZZ-2	PHOENIX AZ 5.269% 07/01/34		12/30/2021	Various		2,448,583	2,075,000	54,362
798186-YY-2	SAN JOSE CA UNIF SCH DIST SANT 4.469% 08/01/34		12/30/2021	AZ Life		1,901,120	1,795,000	33,202
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						48,023,465	38,885,000	728,562
20268J-AC-7	COMMONSPIRIT HEALTH		10/13/2021	Various		30,072,134	26,000,000	36,361
01026C-AD-3	ALABAMA ECON SETTLEMENT AUTH B LGD 0.4 4.263% 09/15/32		12/30/2021	AZL - PIMCO BAB		4,128,706	3,635,000	45,197
3137FY-UM-6	FHMS_K128 IS		04/22/2021	MORGAN STANLEY & CO. LLC		752,809		7,268
010608-SM-5	ALABAMA ST PUBLIC SCH & CLG AU 5.150% 09/01/27		12/30/2021	Various		3,156,768	2,675,000	45,538
3137H1-3S-3	FHMS_K129 IS		06/10/2021	MORGAN STANLEY & CO. LLC		3,522,434		19,029
010831-BE-4	ALAMEDA CNTY CA JT PWRS AUTH L 7.046% 12/01/44		12/30/2021	AZL - PIMCO BAB		930,707	570,000	3,235
3137H2-N9-1	FHMS_K131 IS		09/10/2021	GOLDMAN SACHS & CO LLC		1,256,275		6,844
02765U-DC-5	AMERICAN MUNI PWR-OHIO INC OHR 6.424% 02/15/32		12/30/2021	AZL - PIMCO BAB		1,817,014	1,355,000	32,642
3137H3-EY-4	FHMS_K132 IS		10/07/2021	JP MORGAN SECURITIES LLC		3,595,876		16,721
02765U-DN-1	AMERICAN MUNI PWR-OHIO INC OHR 5.939% 02/15/47		12/30/2021	AZL - PIMCO BAB		879,670	585,000	13,029
3137H4-BS-8	FHMS_K133 IS		11/04/2021	MORGAN STANLEY & CO. LLC		1,843,901		6,995
02765U-DV-3	AMERICAN MUNI PWR-OHIO INC OHR 7.499% 02/15/50		12/30/2021	AZL - PIMCO BAB		759,257	465,000	13,076
3137H4-R6-9	FHMS_K135 IS		12/02/2021	JP MORGAN SECURITIES LLC		3,753,120		10,431
02765U-EH-3	AMERICAN MUNI PWR-OHIO INC OHR 7.734% 02/15/33		12/30/2021	AZL - PIMCO BAB		2,083,670	1,410,000	40,894
3137H4-SL-5	FHMS_K136 IS		12/16/2021	CREDIT SUISSE SECURITIES (USA) LLC		1,106,106		8,410
02765U-EJ-9	AMERICAN MUNI PWR-OHIO INC OHR 7.834% 02/15/41		12/30/2021	AZL - PIMCO BAB		1,223,692	745,000	21,886
38122N-B7-6	GOLDEN ST TOBACCO SEC CORP		10/07/2021	JEFFERIES & CO. INC.		14,190,600	14,060,000	658
02765U-EK-6	AMERICAN MUNI PWR-OHIO INC OHR 8.084% 02/15/50		12/30/2021	AZL - PIMCO BAB		5,497,859	2,925,000	88,671
38122N-D4-1	GOLDEN STATE TOBACCO SECURITIZATIO		12/17/2021	Various		7,282,415	7,235,000	476
02765U-EQ-3	AMERICAN MUNI PWR-OHIO INC OHR 6.270% 02/15/50		12/30/2021	AZL - PIMCO BAB		1,051,096	740,000	17,399
38122N-D5-8	GOLDEN STATE TOBACCO SECURITIZATIO		12/09/2021	Various		6,910,590	6,890,000	
052476-XE-3	AUSTIN TX WTR & WSTWTR SYS REV 6.018% 11/15/40		12/30/2021	AZL - PIMCO BAB		119,732	85,000	639
79467B-DX-0	SALES TAX SECURITIZATION CORP		12/09/2021	LOOP CAPITAL MARKETS LLC		6,845,000	6,845,000	
072024-ND-0	BAY AREA CA TOLL AUTH TOLL BRI 6.263% 04/01/49		12/30/2021	AZL - PIMCO BAB		625,964	395,000	6,116
072024-NT-5	BAY AREA CA TOLL AUTH TOLL BRI 6.793% 04/01/30		12/30/2021	AZL - PIMCO BAB		5,539,964	4,600,000	77,252

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
072024-NU-2	BAY AREA CA TOLL AUTH TOLL BRI 6.918% 04/01/40		12/30/2021	AZL - PIMCO BAB		972,924	655,000	11,202
072024-NV-0	BAY AREA CA TOLL AUTH TOLL BRI 7.043% 04/01/50		12/30/2021	AZL - PIMCO BAB		3,843,379	2,215,000	38,567
072024-PY-2	BAY AREA CA TOLL AUTH TOLL BRI 6.907% 10/01/50		12/30/2021	AZL - PIMCO BAB		1,775,032	1,015,000	17,332
13033W-3Y-7	CALIFORNIA ST INFRASTRUCTURE & 6.486% 05/15/49		12/30/2021	AZL - PIMCO BAB		210,293	140,000	1,135
130685-WB-2	CALIFORNIA ST PUBLIC WKS BRD L 8.361% 10/01/34		12/30/2021	AZL - PIMCO BAB		14,163,566	9,045,000	186,962
13077C-TM-6	CALIFORNIA ST UNIV REVENUE 6.434% 11/01/30		12/30/2021	AZL - PIMCO BAB		2,244,873	1,755,000	18,506
13077D-KU-5	CALIFORNIA ST UNIV REVENUE LGD 0.4 2.975% 11/01/51		12/30/2021	AZL - PIMCO BAB		540,483	530,000	2,584
13077D-NL-2	CALIFORNIA ST UNIV REVENUE LGD 0.4 3.267% 11/01/60		12/30/2021	AZL - PIMCO BAB		316,770	310,000	1,660
15504R-ET-2	CENTRL PUGET SOUND WA REGL TRA 5.491% 11/01/39		12/30/2021	AZL - PIMCO BAB		524,466	385,000	3,465
160853-VC-8	CHARLOTTE-MECKLENBURG NC HOSP LGD 0.4 3.204% 01/15/51		12/30/2021	AZL - PIMCO BAB		199,247	185,000	3,507
167593-AN-2	CHICAGO IL O'HARE INTERNATIONA 6.395% 01/01/40		12/30/2021	AZL - PIMCO BAB		216,729	145,000	4,611
167593-H6-2	CHICAGO IL O'HARE INTERNATIONA LGD 0.4 4.472% 01/01/49		12/30/2021	AZL - PIMCO BAB		742,790	570,000	12,674
167593-H7-0	CHICAGO IL O'HARE INTERNATIONA LGD 0.4 4.572% 01/01/54		12/30/2021	AZL - PIMCO BAB		210,245	155,000	3,524
167725-AC-4	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/40		12/30/2021	AZL - PIMCO BAB		15,241,466	10,880,000	60,466
167725-AF-7	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/40		12/30/2021	AZL - PIMCO BAB		7,984,959	5,700,000	31,678
16772P-AQ-9	CHICAGO IL TRANSIT AUTH SALES 6.200% 12/01/40		12/30/2021	AZL - PIMCO BAB		883,428	650,000	3,246
167736-YU-5	CHICAGO IL WTR REVENUE 6.742% 11/01/40		12/30/2021	AZL - PIMCO BAB		219,494	155,000	1,713
18085P-MT-8	CLARK CNTY NV ARPT REVENUE 6.820% 07/01/45		12/30/2021	AZL - PIMCO BAB		1,338,925	860,000	29,163
190760-HT-8	COBB-MARIETTA COLISEUM & EXHIB LGD 0.4 4.500% 01/01/47		12/30/2021	AZL - PIMCO BAB		8,105,936	7,360,000	164,680
19633S-AB-9	COLORADO BRDG ENTERPRISE REV 6.078% 12/01/40		12/30/2021	AZL - PIMCO BAB		1,325,879	940,000	4,602
196707-HZ-9	COLORADO ST BRD OF GOVERNORS U 6.057% 03/01/40		12/30/2021	AZL - PIMCO BAB		280,472	200,000	4,004
20281P-CT-7	CMWLTH FING AUTH PA LGD 0.4 6.218% 06/01/39		12/30/2021	AZL - PIMCO BAB		1,988,809	1,480,000	7,413
20281P-ER-9	CMWLTH FING AUTH PA 5.787% 06/01/40		12/30/2021	AZL - PIMCO BAB		526,157	390,000	1,818
20281P-KG-6	CMWLTH FING AUTH PA LGD 0.4 4.144% 06/01/38		12/30/2021	AZL - PIMCO BAB		914,321	785,000	2,621
20281P-KL-5	CMWLTH FING AUTH PA LGD 0.4 4.014% 06/01/33		12/30/2021	AZL - PIMCO BAB		1,498,688	1,320,000	4,268
20281P-KQ-4	CMWLTH FING AUTH PA LGD 0.4 3.631% 06/01/29		12/30/2021	AZL - PIMCO BAB		1,017,658	920,000	2,691
20281P-KR-2	CMWLTH FING AUTH PA LGD 0.4 3.731% 06/01/30		12/30/2021	AZL - PIMCO BAB		2,628,604	2,355,000	7,078
20281P-KT-8	CMWLTH FING AUTH PA LGD 0.4 3.864% 06/01/38		12/30/2021	AZL - PIMCO BAB		416,468	370,000	1,152
20281P-KW-1	CMWLTH FING AUTH PA LGD 0.4 3.807% 06/01/41		12/30/2021	AZL - PIMCO BAB		671,096	590,000	1,809
20281P-NE-8	CMWLTH FING AUTH PA LGD 0.4 2.991% 06/01/42		12/30/2021	AZL - PIMCO BAB		223,142	220,000	530
20775D-KG-6	CONNECTICUT ST HLTH & EDUCTNL LGD 0.4 3.539% 07/01/51		12/30/2021	AZL - PIMCO BAB		142,629	140,000	2,464
210295-DD-0	CONSOLIDATED WYO MUNICIPALTIES 6.854% 06/01/35		12/30/2021	AZL - PIMCO BAB		2,875,945	2,815,000	15,542
210295-DF-5	CONSOLIDATED WYO MUNICIPALTIES 6.704% 06/01/30		12/30/2021	AZL - PIMCO BAB		1,799,019	1,760,000	9,505
210295-DG-3	CONSOLIDATED WYO MUNICIPALTIES 6.954% 06/01/40		12/30/2021	AZL - PIMCO BAB		4,676,821	4,580,000	25,656
231266-GC-5	CURATORS OF THE UNIV OF MISSOU 5.792% 11/01/41		12/30/2021	AZL - PIMCO BAB		1,048,047	715,000	6,787
231266-MJ-3	CURATORS OF THE UNIV OF MISSOU 4.237% 11/01/54		12/30/2021	AZL - PIMCO BAB		258,262	195,000	1,354
235241-LS-3	DALLAS TX AREA RAPID TRANSIT S 5.999% 12/01/44		12/30/2021	AZL - PIMCO BAB		154,938	105,000	507
235241-LW-4	DALLAS TX AREA RAPID TRANSIT S 5.022% 12/01/48		12/30/2021	AZL - PIMCO BAB		1,013,182	730,000	2,953
235241-LX-2	DALLAS TX AREA RAPID TRANSIT S 4.922% 12/01/41		12/30/2021	AZL - PIMCO BAB		796,501	605,000	2,399
235241-VT-0	DALLAS TX AREA RAPID TRANSIT S 2.578% 12/01/35		12/30/2021	AZL - PIMCO BAB		402,040	400,000	831
235417-AA-0	DALLAS TEX CONVENTION CTR HOTE 7.088% 01/01/42		12/30/2021	AZL - PIMCO BAB		15,422,247	10,995,000	387,498
249218-AK-4	DENVER CO PUBLIC SCHS COPS 7.017% 12/15/37		12/30/2021	AZL - PIMCO BAB		10,873,759	7,485,000	21,884
249218-BC-1	DENVER CO PUBLIC SCHS COPS 4.242% 12/15/37		12/30/2021	AZL - PIMCO BAB		151,841	130,000	230
25477G-CY-9	DIST OF COLUMBIA INCOME TAX SE 5.591% 12/01/34		12/30/2021	AZL - PIMCO BAB		4,656,455	3,715,000	16,732
25477G-EU-5	DIST OF COLUMBIA INCOME TAX SE 5.582% 12/01/35		12/30/2021	AZL - PIMCO BAB		3,541,220	2,780,000	12,501
259561-PU-6	DOUGLAS CNTY WASH PUB UTIL 5.495% 09/01/40		12/30/2021	AZL - PIMCO BAB		210,011	155,000	2,815
270618-DV-0	E BATON ROUGE PARISH LA SWR CO 3.550% 02/01/27		12/30/2021	AZL - PIMCO BAB		1,072,310	1,000,000	14,693
270618-DW-8	E BATON ROUGE PARISH LA SWR CO 3.650% 02/01/28		12/30/2021	AZL - PIMCO BAB		1,639,878	1,525,000	23,038
271012-DL-7	E BAY CA MUNI UTILITY DIST WST 5.176% 06/01/40		12/30/2021	AZL - PIMCO BAB		106,575	80,000	334
271014-TU-6	EAST BAY CA MUNI UTILITY DIST 5.874% 06/01/40		12/30/2021	AZL - PIMCO BAB		554,120	390,000	1,845
29270C-ZB-4	ENERGY N W WA ELEC REVENUE 4.052% 07/01/30		12/30/2021	AZL - PIMCO BAB		1,070,632	920,000	18,536
3128M9-RS-3	FHLMC RMBS-POOL-G07397 2.500% 06/01/43		12/30/2021	AZL - Hedge Collateral		718,921	698,063	1,406
3128MJ-2B-5	FHLMC RMBS-POOL-G08769 3.000% 07/01/47		12/30/2021	AZL - Hedge Collateral		1,137,909	1,086,838	2,627
3128MJ-2F-6	FHLMC RMBS-POOL-G08773 3.000% 08/01/47		12/30/2021	AZL - Hedge Collateral		1,265,909	1,207,088	2,917
3128MJ-2L-3	FHLMC RMBS-POOL-G08778 3.000% 09/01/47		12/30/2021	AZL - Hedge Collateral		820,967	784,721	1,896
3128MJ-2Z-2	FHLMC RMBS-POOL-G08791 3.000% 12/01/47		12/30/2021	AZL - Hedge Collateral		317,903	305,359	738
3128MJ-3E-8	FHLMC RMBS-POOL-G08796 3.500% 01/01/48		12/30/2021	AZL - Hedge Collateral		240,075	226,279	616
3128MJ-3J-7	FHLMC RMBS-POOL-G08800 3.500% 02/01/48		12/30/2021	Various		2,398,942	2,267,152	6,392
3128MJ-3S-7	FHLMC RMBS-POOL-G08808 3.500% 04/01/48		12/30/2021	AZL - Core Active		436,144	412,047	1,162
3128MJ-4A-5	FHLMC RMBS-POOL-G08816 3.500% 06/01/48		12/30/2021	AZL - Hedge Collateral		746,881	707,093	1,994
3128MJ-4B-3	FHLMC RMBS-POOL-G08817 4.000% 06/01/48		12/30/2021	AZL - Core Active		513,551	482,366	1,554
3128MJ-4H-0	FHLMC RMBS-POOL-G08823 3.500% 07/01/48		12/30/2021	AZL - Hedge Collateral		346,344	327,872	924
3128MJ-4Q-0	FHLMC RMBS-POOL-G08830 3.500% 08/01/48		12/30/2021	Various		933,835	884,967	2,495
3128MJ-5B-2	FHLMC RMBS-POOL-G08841 3.500% 10/01/48		12/30/2021	AZL - Hedge Collateral		639,521	605,917	1,708
3128MJ-5G-1	FHLMC RMBS-POOL-G08846 3.500% 11/01/48		12/30/2021	AZL - Hedge Collateral		414,187	392,401	1,106

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3128MJ-5M-8	FHLMC RMBS-POOL-G08851 3.500% 12/01/48		12/30/2021	AZL - Core Active		997,938	942,883	2,658
3128MJ-6B-1	FHLMC RMBS-POOL-G08865 3.500% 03/01/49		12/30/2021	AZL - Hedge Collateral		365,136	346,041	976
3128MJ-6H-8	FHLMC RMBS-POOL-G08871 3.500% 04/01/49		12/30/2021	AZL - Hedge Collateral		2,176,854	2,063,878	5,819
3128MJ-6N-5	FHLMC RMBS-POOL-G08876 3.500% 05/01/49		12/30/2021	AZL - Hedge Collateral		999,524	947,246	2,671
3128MJ-6Y-1	FHLMC RMBS-POOL-G08886 3.000% 05/01/49		12/30/2021	AZL - Hedge Collateral		755,246	728,285	1,760
3128MJ-V5-6	FHLMC RMBS-POOL-G08635 3.000% 04/01/45		12/30/2021	AZL - Core Active		730,560	695,559	1,681
3128MJ-VE-7	FHLMC RMBS-POOL-G08612 3.000% 10/01/44		12/30/2021	AZL - Hedge Collateral		1,007,770	959,535	2,319
3128MJ-VM-9	FHLMC RMBS-POOL-G08619 3.000% 12/01/44		12/30/2021	AZL - Hedge Collateral		1,271,814	1,211,009	2,927
3128MJ-VQ-0	FHLMC RMBS-POOL-G08622 3.000% 01/01/45		12/30/2021	AZL - Hedge Collateral		2,261,110	2,153,008	5,203
3128MJ-X3-9	FHLMC RMBS-POOL-G08697 3.000% 03/01/46		12/30/2021	AZL - Hedge Collateral		1,898,258	1,807,572	4,368
3128MJ-X7-0	FHLMC RMBS-POOL-G08701 3.000% 04/01/46		12/30/2021	AZL - Hedge Collateral		874,170	832,385	2,012
3128MJ-XJ-4	FHLMC RMBS-POOL-G08680 3.000% 12/01/45		12/30/2021	AZL - Hedge Collateral		2,401,157	2,286,359	5,525
3128MJ-XQ-8	FHLMC RMBS-POOL-G08686 3.000% 01/01/46		12/30/2021	AZL - Hedge Collateral		1,257,300	1,198,788	2,897
3128MJ-Y5-3	FHLMC RMBS-POOL-G08731 2.500% 11/01/46		12/30/2021	AZL - Hedge Collateral		1,336,940	1,304,867	2,628
3128MJ-YM-6	FHLMC RMBS-POOL-G08715 3.000% 08/01/46		12/30/2021	AZL - Hedge Collateral		287,256	273,629	661
3128MJ-YT-1	FHLMC RMBS-POOL-G08721 3.000% 09/01/46		12/30/2021	AZL - Hedge Collateral		201,999	192,488	465
3128MJ-YW-4	FHLMC RMBS-POOL-G08724 2.500% 09/01/46		12/30/2021	Various		2,467,300	2,403,956	4,841
3128MJ-YX-2	FHLMC RMBS-POOL-G08725 2.500% 10/01/46		12/30/2021	AZL - Hedge Collateral		2,613,802	2,532,655	5,100
3128MJ-Z2-9	FHLMC RMBS-POOL-G08760 3.000% 04/01/47		12/30/2021	AZL - Core Active		1,617,295	1,547,399	3,740
3128MJ-ZB-9	FHLMC RMBS-POOL-G08737 3.000% 12/01/46		12/30/2021	AZL - Hedge Collateral		2,237,985	2,138,237	5,167
3128MJ-ZF-0	FHLMC RMBS-POOL-G08741 3.000% 01/01/47		12/30/2021	Various		4,944,922	4,724,207	11,417
3128MJ-ZM-5	FHLMC RMBS-POOL-G08747 3.000% 02/01/47		12/30/2021	Various		5,351,613	5,073,100	12,260
3128MJ-ZQ-6	FHLMC RMBS-POOL-G08750 3.000% 03/01/47		12/30/2021	Various		1,701,155	1,624,371	3,926
3128MJ-ZR-4	FHLMC RMBS-POOL-G08751 3.500% 03/01/47		12/30/2021	AZL - Hedge Collateral		2,252,124	2,115,028	5,963
3128MJ-ZW-3	FHLMC RMBS-POOL-G08756 3.000% 04/01/47		12/30/2021	Various		1,693,896	1,619,589	3,914
3128MJ-ZX-1	FHLMC RMBS-POOL-G08757 3.500% 04/01/47		12/30/2021	AZL - Core Active		2,479,146	2,328,361	6,565
3128S3-BM-0	FHLMC RMBS-POOL-T61844 3.000% 01/01/45		12/30/2021	AZL - Hedge Collateral		623,960	610,122	1,474
3128S3-E6-2	FHLMC RMBS-POOL-T61957 3.000% 10/01/45		12/30/2021	AZL - Hedge Collateral		987,954	965,383	2,333
3128S3-FM-6	FHLMC RMBS-POOL-T61972 3.000% 12/01/45		12/30/2021	AZL - Hedge Collateral		404,715	395,716	956
3128S3-GN-3	FHLMC RMBS-POOL-T62005 3.000% 02/01/46		12/30/2021	AZL - Hedge Collateral		869,927	850,052	2,054
3128S3-GS-2	FHLMC RMBS-POOL-T62009 3.000% 02/01/46		12/30/2021	AZL - Hedge Collateral		1,429,791	1,395,912	3,373
31292K-6R-3	FHLMC RMBS-POOL-C03580 3.500% 10/01/40		12/30/2021	AZL - Core Active		6,088	5,627	16
31292S-A3-4	FHLMC RMBS-POOL-C09026 2.500% 02/01/43		12/30/2021	AZL - Hedge Collateral		628,689	610,300	1,229
312942-P5-8	FHLMC RMBS-POOL-A94044 3.500% 09/01/40		12/30/2021	AZL - Core Active		5,900	5,598	16
312942-YX-7	FHLMC RMBS-POOL-A94326 3.500% 10/01/40		12/30/2021	AZL - Core Active		11,617	10,737	30
312944-AC-5	FHLMC RMBS-POOL-A95403 3.500% 12/01/40		12/30/2021	AZL - Core Active		4,311	4,000	11
312945-DN-5	FHLMC RMBS-POOL-A96409 3.500% 01/01/41		12/30/2021	AZL - Core Active		393,559	364,211	1,027
312945-N8-7	FHLMC RMBS-POOL-A96715 3.500% 02/01/41		12/30/2021	AZL - Core Active		66,298	61,274	173
312945-T2-4	FHLMC RMBS-POOL-A96869 3.500% 02/01/41		12/30/2021	AZL - Core Active		71,454	66,609	188
312945-TC-2	FHLMC RMBS-POOL-A96847 3.500% 02/01/41		12/30/2021	AZL - Core Active		236,784	218,841	617
312946-RR-9	FHLMC RMBS-POOL-A97696 3.500% 03/01/41		12/30/2021	AZL - Core Active		135,421	126,077	355
31322Y-ZZ-7	FHLMC RMBS-POOL-T65260 3.000% 12/01/44		12/30/2021	AZL - Hedge Collateral		657,433	641,887	1,551
3132DV-3M-5	FHLMC RMBS-POOL-SD8004 3.000% 08/01/49		12/30/2021	AZL - Hedge Collateral		1,033,270	997,846	2,411
3132DV-4G-7	FHLMC RMBS-POOL-SD8023 2.500% 11/01/49		12/30/2021	AZL - Hedge Collateral		938,123	919,404	1,852
3132DV-5J-0	FHLMC RMBS-POOL-SD8049 2.500% 03/01/50		12/30/2021	AZL - Core Active		1,833,645	1,797,057	3,619
3132DW-BH-5	FHLMC RMBS-POOL-SD8140 2.000% 04/01/51		12/30/2021	AZL - Core Active		3,752,702	3,850,205	6,037
3132GD-TF-9	FHLMC RMBS-POOL-Q00550 3.500% 02/01/41		12/30/2021	AZL - Core Active		142,961	133,986	378
3132GE-W2-2	FHLMC RMBS-POOL-Q01565 3.500% 06/01/41		12/30/2021	AZL - Core Active		52,938	48,981	138
3132J6-6W-9	FHLMC RMBS-POOL-Q15884 3.000% 02/01/43		12/30/2021	AZL - Hedge Collateral		831,021	787,407	1,903
3132L5-AB-9	FHLMC RMBS-POOL-V80002 2.500% 04/01/43		12/30/2021	AZL - Hedge Collateral		625,139	606,855	1,222
3132WK-LR-7	FHLMC RMBS-POOL-Q45735 3.000% 01/01/47		12/30/2021	AZL - Hedge Collateral		633,479	604,869	1,462
31334X-EE-5	FHLMC RMBS-POOL-QA1033 3.000% 07/01/49		12/30/2021	Various		1,200,252	1,158,757	2,800
31335B-M6-0	FHLMC RMBS-POOL-G61281 3.500% 01/01/48		12/30/2021	AZL - Core Active		803,268	752,279	2,121
31339S-WL-5	FHLMC RMBS-POOL-QA3351 2.500% 10/01/49		12/30/2021	AZL - Core Active		1,937,193	1,898,539	3,823
3133KH-E5-1	FHLMC RMBS-POOL-RA1956 3.000% 01/01/50		12/30/2021	AZL - Hedge Collateral		1,696,160	1,634,207	3,949
3136AJ-T6-3	FNMA RMBS-SER-2014-29 CL-PZ 3.000% 01/25/43		12/30/2021	AZL - Hedge Collateral		532,055	522,088	1,262
3136AP-V7-4	FNMA RMBS-SER-2015-58 CL-DZ 3.000% 08/25/45		12/30/2021	AZL - Hedge Collateral		551,349	521,041	1,259
3136AQ-UQ-1	FNMA RMBS-SER-2015-92 CL-GZ 3.000% 04/25/43		12/30/2021	AZL - Hedge Collateral		1,880,915	1,840,628	4,448
3136AS-Q7-4	FNMA RMBS-SER-2016-39 CL-LB 2.500% 07/25/46		12/30/2021	AZL - Hedge Collateral		1,512,433	1,490,509	3,002
3136AS-W6-9	FNMA RMBS-SER-2016-42 CL-GX 2.500% 07/25/46		12/30/2021	AZL - Hedge Collateral		477,151	471,663	950
3136AT-CN-2	FNMA RMBS-SER-2016-50 CL-PC 2.000% 08/25/46		12/30/2021	AZL - Hedge Collateral		5,215,963	5,244,036	8,449
3136AT-FS-8	FNMA RMBS-SER-2016-54 CL-DB 2.500% 08/25/46		12/30/2021	AZL - Hedge Collateral		1,457,082	1,431,355	2,883
31371N-CK-9	FNMA RMBS-POOL-256674 6.000% 04/01/37		12/30/2021	AZL - Core Active		18,021	15,533	75
31371N-XJ-9	FNMA RMBS-POOL-257281 5.000% 07/01/28		12/30/2021	AZL - Core Active		15,730	14,449	58
31376K-FL-5	FNMA RMBS-POOL-357571 5.500% 05/01/34		12/30/2021	AZL - Core Active		293,983	258,476	1,145

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
31381T-AS-9	FNMA RMBS-POOL-469917 3.880% 12/01/26		12/30/2021	AZL - Core Active		2,682,572	2,439,744	7,626
31384W-LF-5	FNMA RMBS-POOL-535926 6.500% 05/01/31		12/30/2021	AZL - Core Active		462,249	415,894	2,178
3138A1-AJ-0	FNMA RMBS-POOL-AH0008 3.500% 12/01/40		12/30/2021	AZL - Core Active		49,718	45,979	130
3138A1-AU-5	FNMA RMBS-POOL-AH0018 3.500% 12/01/40		12/30/2021	AZL - Core Active		2,411	2,231	6
3138A1-AW-1	FNMA RMBS-POOL-AH0020 4.000% 12/01/40		12/30/2021	AZL - Core Active		231,242	210,501	678
3138A1-BL-4	FNMA RMBS-POOL-AH0042 3.500% 01/01/41		12/30/2021	AZL - Core Active		18,754	17,416	49
3138A1-KK-6	FNMA RMBS-POOL-AH0297 4.000% 12/01/40		12/30/2021	AZL - Core Active		185,954	169,186	545
3138A1-R7-8	FNMA RMBS-POOL-AH0509 3.500% 12/01/40		12/30/2021	AZL - Core Active		6,839	6,333	18
3138A1-U4-1	FNMA RMBS-POOL-AH0602 3.500% 12/01/40		12/30/2021	AZL - Core Active		14,815	13,700	39
3138A2-BE-8	FNMA RMBS-POOL-AH0936 3.500% 12/01/40		12/30/2021	AZL - Core Active		20,169	18,725	53
3138A2-CV-9	FNMA RMBS-POOL-AH0983 3.500% 12/01/40		12/30/2021	AZL - Core Active		28,824	26,848	76
3138A2-GA-1	FNMA RMBS-POOL-AH1092 4.000% 01/01/41		12/30/2021	AZL - Core Active		389,400	355,513	1,146
3138A2-NZ-8	FNMA RMBS-POOL-AH1307 3.500% 01/01/41		12/30/2021	AZL - Core Active		67,554	62,465	176
3138A2-PF-0	FNMA RMBS-POOL-AH1321 4.000% 01/01/41		12/30/2021	AZL - Core Active		302,407	276,017	889
3138A3-U6-2	FNMA RMBS-POOL-AH2404 3.500% 01/01/41		12/30/2021	AZL - Core Active		83,174	77,414	218
3138A3-VD-6	FNMA RMBS-POOL-AH2411 4.000% 01/01/41		12/30/2021	AZL - Core Active		359,354	327,093	1,054
3138A4-6X-8	FNMA RMBS-POOL-AH3585 3.500% 01/01/41		12/30/2021	AZL - Core Active		413,431	382,849	1,079
3138A4-A2-1	FNMA RMBS-POOL-AH2724 4.000% 01/01/41		12/30/2021	AZL - Core Active		103,986	94,613	305
3138A4-XY-6	FNMA RMBS-POOL-AH3394 4.000% 01/01/41		12/30/2021	AZL - Core Active		46,028	41,955	135
3138A5-6H-0	FNMA RMBS-POOL-AH4471 4.000% 02/01/41		12/30/2021	AZL - Core Active		62,072	56,478	182
3138A5-EM-0	FNMA RMBS-POOL-AH3739 3.500% 02/01/41		12/30/2021	AZL - Core Active		64,695	59,829	169
3138A5-MF-6	FNMA RMBS-POOL-AH3957 3.500% 01/01/41		12/30/2021	AZL - Core Active		8,566	8,032	23
3138A5-QS-4	FNMA RMBS-POOL-AH4064 4.000% 02/01/41		12/30/2021	AZL - Core Active		246,300	225,273	726
3138A5-TG-7	FNMA RMBS-POOL-AH4150 3.500% 01/01/41		12/30/2021	AZL - Core Active		23,666	22,280	63
3138A6-B2-5	FNMA RMBS-POOL-AH4556 3.500% 02/01/41		12/30/2021	AZL - Core Active		10,703	10,120	29
3138A6-DY-3	FNMA RMBS-POOL-AH4618 3.500% 01/01/41		12/30/2021	AZL - Core Active		34,995	32,372	91
3138A6-EF-3	FNMA RMBS-POOL-AH4633 4.000% 01/01/41		12/30/2021	AZL - Core Active		211,873	195,866	631
3138A7-DA-3	FNMA RMBS-POOL-AH5496 3.500% 01/01/41		12/30/2021	AZL - Core Active		38,054	35,338	100
3138A7-H6-8	FNMA RMBS-POOL-AH5652 3.500% 01/01/41		12/30/2021	AZL - Core Active		9,875	9,375	26
3138A7-HY-7	FNMA RMBS-POOL-AH5646 3.500% 02/01/41		12/30/2021	AZL - Core Active		24,282	22,403	63
3138A7-HZ-4	FNMA RMBS-POOL-AH5647 3.500% 02/01/41		12/30/2021	AZL - Core Active		55,024	51,216	144
3138A7-QK-7	FNMA RMBS-POOL-AH5857 3.500% 02/01/41		12/30/2021	AZL - Core Active		6,659	6,184	17
3138A7-QV-3	FNMA RMBS-POOL-AH5867 3.500% 02/01/41		12/30/2021	AZL - Core Active		19,209	17,764	50
3138A7-Z9-2	FNMA RMBS-POOL-AH6167 3.500% 02/01/41		12/30/2021	AZL - Core Active		25,016	23,752	67
3138A8-F4-3	FNMA RMBS-POOL-AH6486 4.000% 03/01/41		12/30/2021	AZL - Core Active		98,931	90,445	291
3138A8-J4-9	FNMA RMBS-POOL-AH6582 4.000% 03/01/41		12/30/2021	AZL - Core Active		151,129	139,979	451
3138A8-JM-9	FNMA RMBS-POOL-AH6567 3.500% 02/01/41		12/30/2021	AZL - Core Active		106,734	98,701	278
3138A8-WN-2	FNMA RMBS-POOL-AH6952 3.500% 02/01/41		12/30/2021	AZL - Core Active		5,714	5,427	15
3138A8-XU-5	FNMA RMBS-POOL-AH6990 3.500% 01/01/41		12/30/2021	AZL - Core Active		16,705	15,854	45
3138A8-YC-4	FNMA RMBS-POOL-AH7006 3.500% 03/01/41		12/30/2021	AZL - Core Active		49,970	46,223	130
3138A9-3M-4	FNMA RMBS-POOL-AH8003 3.500% 03/01/41		12/30/2021	AZL - Core Active		2,243	2,089	6
3138A9-4F-8	FNMA RMBS-POOL-AH8021 3.500% 03/01/41		12/30/2021	AZL - Core Active		34,904	33,112	93
3138A9-4N-1	FNMA RMBS-POOL-AH8028 3.500% 04/01/41		12/30/2021	AZL - Core Active		53,101	50,434	142
3138A9-KY-9	FNMA RMBS-POOL-AH7510 3.500% 03/01/41		12/30/2021	AZL - Core Active		349,551	323,279	912
3138AA-K2-6	FNMA RMBS-POOL-AH8412 3.500% 04/01/41		12/30/2021	AZL - Core Active		37,736	35,825	101
3138AA-P8-8	FNMA RMBS-POOL-AH8546 3.500% 02/01/41		12/30/2021	AZL - Core Active		69,337	65,721	185
3138AB-LH-0	FNMA RMBS-POOL-AH9327 3.500% 04/01/41		12/30/2021	AZL - Core Active		87,213	80,715	228
3138AB-W7-0	FNMA RMBS-POOL-AH9669 3.500% 04/01/41		12/30/2021	AZL - Core Active		19,345	18,358	52
3138AB-ZV-4	FNMA RMBS-POOL-AH9755 3.500% 04/01/41		12/30/2021	AZL - Core Active		19,698	18,332	52
3138AD-EL-5	FNMA RMBS-POOL-AI0138 3.500% 04/01/41		12/30/2021	AZL - Core Active		136,601	126,313	356
3138AE-AF-0	FNMA RMBS-POOL-AI0905 3.500% 03/01/41		12/30/2021	AZL - Core Active		38,637	35,734	101
3138AE-J3-8	FNMA RMBS-POOL-AI1181 3.500% 04/01/41		12/30/2021	AZL - Core Active		153,972	142,401	401
3138AF-BU-3	FNMA RMBS-POOL-AI1850 3.500% 05/01/41		12/30/2021	AZL - Core Active		30,769	29,170	82
3138AF-J8-4	FNMA RMBS-POOL-AI2086 3.500% 05/01/41		12/30/2021	AZL - Core Active		161,743	149,569	422
3138AG-E6-1	FNMA RMBS-POOL-AI2856 3.500% 06/01/41		12/30/2021	AZL - Core Active		51,878	48,418	137
3138AG-M8-8	FNMA RMBS-POOL-AI3082 3.500% 04/01/41		12/30/2021	AZL - Core Active		22,938	21,769	61
3138AG-U7-1	FNMA RMBS-POOL-AI3305 3.500% 05/01/41		12/30/2021	AZL - Core Active		3,271	3,103	9
3138AN-QJ-5	FNMA RMBS-POOL-AI8556 3.500% 01/01/42		12/30/2021	AZL - Core Active		76,780	71,465	201
3138AN-SC-8	FNMA RMBS-POOL-AI8614 3.500% 02/01/42		12/30/2021	AZL - Core Active		39,556	36,580	103
3138AQ-CB-0	FNMA RMBS-POOL-AI9965 3.500% 10/01/41		12/30/2021	AZL - Core Active		618	571	2
3138AT-2A-7	FNMA RMBS-POOL-AJ2568 3.500% 01/01/42		12/30/2021	AZL - Core Active		18,789	17,368	49
3138AT-2E-9	FNMA RMBS-POOL-AJ2572 3.500% 02/01/42		12/30/2021	AZL - Core Active		50,493	46,675	132
3138AT-WA-4	FNMA RMBS-POOL-AJ2440 3.500% 01/01/42		12/30/2021	AZL - Core Active		82,545	76,840	217
3138AU-BY-2	FNMA RMBS-POOL-AJ2754 3.500% 11/01/41		12/30/2021	AZL - Core Active		41,066	38,721	109
3138AU-DJ-3	FNMA RMBS-POOL-AJ2804 3.500% 11/01/41		12/30/2021	AZL - Core Active		23,593	22,404	63

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3138AU-FX-0	FNMA RMBS-POOL-AJ2881 3.500% 02/01/42		12/30/2021	AZL - Core Active		13,333	12,326	35
3138AV-GA-7	FNMA RMBS-POOL-AJ3792 3.500% 11/01/41		12/30/2021	AZL - Core Active		265,615	245,646	693
3138AV-TV-7	FNMA RMBS-POOL-AJ4163 3.500% 11/01/41		12/30/2021	AZL - Core Active		49,931	46,239	130
3138AV-U3-7	FNMA RMBS-POOL-AJ4201 3.500% 12/01/41		12/30/2021	AZL - Core Active		27,435	25,370	72
3138AV-W5-0	FNMA RMBS-POOL-AJ4267 3.500% 10/01/41		12/30/2021	AZL - Core Active		33,884	31,585	89
3138AW-JT-1	FNMA RMBS-POOL-AJ4773 3.500% 03/01/42		12/30/2021	AZL - Core Active		150,750	139,388	393
3138AX-4P-3	FNMA RMBS-POOL-AJ6229 3.500% 02/01/42		12/30/2021	AZL - Core Active		31,246	28,891	81
3138AX-4U-2	FNMA RMBS-POOL-AJ6234 3.500% 02/01/42		12/30/2021	AZL - Core Active		26,801	25,008	71
3138AX-CC-3	FNMA RMBS-POOL-AJ5466 3.500% 11/01/41		12/30/2021	AZL - Core Active		328,596	305,041	860
3138AX-L9-0	FNMA RMBS-POOL-AJ5751 3.500% 01/01/42		12/30/2021	AZL - Core Active		46,207	43,541	123
3138AX-MB-4	FNMA RMBS-POOL-AJ5753 3.500% 01/01/42		12/30/2021	AZL - Core Active		241	229	1
3138AX-NF-4	FNMA RMBS-POOL-AJ5789 3.500% 01/01/42		12/30/2021	AZL - Core Active		10,059	9,511	27
3138AX-SR-3	FNMA RMBS-POOL-AJ5927 3.500% 11/01/41		12/30/2021	AZL - Core Active		78,494	72,872	205
3138AX-UU-3	FNMA RMBS-POOL-AJ5994 3.500% 11/01/41		12/30/2021	AZL - Core Active		8,863	8,198	23
3138AX-VP-3	FNMA RMBS-POOL-AJ6021 3.500% 11/01/41		12/30/2021	AZL - Core Active		40,746	37,822	107
3138AX-ZS-3	FNMA RMBS-POOL-AJ6152 3.500% 11/01/41		12/30/2021	AZL - Core Active		77,944	73,749	208
3138AY-4N-6	FNMA RMBS-POOL-AJ7128 3.500% 12/01/41		12/30/2021	AZL - Core Active		11,870	11,062	31
3138AY-4P-1	FNMA RMBS-POOL-AJ7129 3.500% 12/01/41		12/30/2021	AZL - Core Active		18,056	16,934	48
3138AY-7M-5	FNMA RMBS-POOL-AJ7199 3.500% 01/01/42		12/30/2021	AZL - Core Active		8,714	8,119	23
3138AY-RE-1	FNMA RMBS-POOL-AJ6784 3.500% 01/01/42		12/30/2021	AZL - Core Active		34,780	32,161	91
3138AY-VJ-5	FNMA RMBS-POOL-AJ6916 3.500% 11/01/41		12/30/2021	AZL - Core Active		116,461	107,721	304
3138AY-Y8-6	FNMA RMBS-POOL-AJ7034 3.500% 11/01/41		12/30/2021	AZL - Core Active		31,029	29,156	82
3138AY-ZG-7	FNMA RMBS-POOL-AJ7042 3.500% 12/01/41		12/30/2021	AZL - Core Active		35,094	32,448	91
3138E0-2R-9	FNMA RMBS-POOL-AJ7983 3.500% 01/01/42		12/30/2021	AZL - Core Active		13,791	12,766	36
3138E0-2S-7	FNMA RMBS-POOL-AJ4984 3.500% 01/01/42		12/30/2021	AZL - Core Active		1,608	1,508	4
3138E0-4L-0	FNMA RMBS-POOL-AJ8026 3.500% 01/01/42		12/30/2021	AZL - Core Active		18,493	17,251	49
3138E0-4V-8	FNMA RMBS-POOL-AJ8035 3.500% 02/01/42		12/30/2021	AZL - Core Active		72,398	66,945	189
3138E0-AD-1	FNMA RMBS-POOL-AJ7203 3.500% 01/01/42		12/30/2021	AZL - Core Active		35,054	32,670	92
3138E0-AU-3	FNMA RMBS-POOL-AJ7218 3.500% 11/01/41		12/30/2021	AZL - Core Active		360,129	333,006	939
3138E0-CX-5	FNMA RMBS-POOL-AJ7285 3.500% 01/01/42		12/30/2021	AZL - Core Active		23,173	21,791	61
3138E0-HP-7	FNMA RMBS-POOL-AJ7437 3.500% 11/01/41		12/30/2021	AZL - Core Active		76,026	70,593	199
3138E0-J7-5	FNMA RMBS-POOL-AJ7485 3.500% 12/01/41		12/30/2021	AZL - Core Active		69,347	64,513	182
3138E0-YU-7	FNMA RMBS-POOL-AJ7922 3.500% 01/01/42		12/30/2021	AZL - Core Active		67,698	64,050	181
3138E1-GD-3	FNMA RMBS-POOL-AJ8295 3.500% 12/01/41		12/30/2021	AZL - Core Active		84,270	77,953	220
3138E1-JF-5	FNMA RMBS-POOL-AJ8361 3.500% 01/01/42		12/30/2021	AZL - Core Active		281,379	261,889	738
3138E1-RN-9	FNMA RMBS-POOL-AJ8592 3.500% 02/01/42		12/30/2021	AZL - Core Active		35,379	32,714	92
3138E2-TA-3	FNMA RMBS-POOL-AJ9544 3.500% 01/01/42		12/30/2021	AZL - Core Active		24,411	22,918	65
3138E2-TN-5	FNMA RMBS-POOL-AJ9556 3.500% 01/01/42		12/30/2021	AZL - Core Active		5,456	5,116	14
3138E2-XL-4	FNMA RMBS-POOL-AJ9682 3.500% 12/01/41		12/30/2021	AZL - Core Active		15,903	14,925	42
3138E3-A3-7	FNMA RMBS-POOL-AJ9925 3.500% 01/01/42		12/30/2021	AZL - Core Active		27,649	25,809	73
3138E4-2Q-3	FNMA RMBS-POOL-AK0782 3.500% 01/01/42		12/30/2021	AZL - Core Active		19,389	17,919	51
3138E4-2R-1	FNMA RMBS-POOL-AK0783 3.500% 01/01/42		12/30/2021	AZL - Core Active		2,680	2,488	7
3138E4-AD-3	FNMA RMBS-POOL-AK0003 3.500% 01/01/42		12/30/2021	AZL - Core Active		14,538	13,444	38
3138E4-KE-0	FNMA RMBS-POOL-AK0292 3.500% 12/01/41		12/30/2021	AZL - Core Active		4,711	4,356	12
3138E4-WY-3	FNMA RMBS-POOL-AK0662 3.500% 01/01/42		12/30/2021	AZL - Core Active		120,643	111,572	315
3138E4-XB-2	FNMA RMBS-POOL-AK0673 3.500% 01/01/42		12/30/2021	AZL - Core Active		20,984	19,406	55
3138E5-5B-0	FNMA RMBS-POOL-AK1741 3.500% 01/01/42		12/30/2021	AZL - Core Active		35,629	33,401	94
3138E5-7H-5	FNMA RMBS-POOL-AK1795 3.500% 01/01/42		12/30/2021	AZL - Core Active		22,598	20,978	59
3138E5-FW-3	FNMA RMBS-POOL-AK1080 3.500% 01/01/42		12/30/2021	AZL - Core Active		621,889	575,014	1,621
3138E5-H9-2	FNMA RMBS-POOL-AK1155 3.500% 02/01/42		12/30/2021	AZL - Core Active		14,837	13,719	39
3138E6-HB-5	FNMA RMBS-POOL-AK1205 3.500% 01/01/42		12/30/2021	AZL - Core Active		40,652	37,654	106
3138E6-L9-5	FNMA RMBS-POOL-AK2151 3.500% 03/01/42		12/30/2021	AZL - Core Active		13,924	12,872	36
3138E6-MF-0	FNMA RMBS-POOL-AK2157 3.500% 03/01/42		12/30/2021	AZL - Core Active		31,324	29,656	84
3138E6-MJ-2	FNMA RMBS-POOL-AK2160 3.500% 03/01/42		12/30/2021	AZL - Core Active		24,368	23,027	65
3138E6-VA-1	FNMA RMBS-POOL-AK2408 3.500% 02/01/42		12/30/2021	AZL - Core Active		160,486	148,910	420
3138E7-C8-5	FNMA RMBS-POOL-AK2794 3.500% 02/01/42		12/30/2021	AZL - Core Active		1,413	1,307	4
3138E7-RM-8	FNMA RMBS-POOL-AK3191 3.500% 02/01/42		12/30/2021	AZL - Core Active		48,540	44,893	127
3138E7-SA-3	FNMA RMBS-POOL-AK3212 3.500% 02/01/42		12/30/2021	AZL - Core Active		9,138	8,448	24
3138E7-SE-5	FNMA RMBS-POOL-AK3216 3.500% 02/01/42		12/30/2021	AZL - Core Active		8,078	7,665	22
3138E7-VT-8	FNMA RMBS-POOL-AK3325 3.500% 02/01/42		12/30/2021	AZL - Core Active		2,826	2,656	7
3138E7-XP-4	FNMA RMBS-POOL-AK3385 3.500% 02/01/42		12/30/2021	AZL - Core Active		17,887	16,956	48
3138E8-A7-7	FNMA RMBS-POOL-AK3629 3.500% 02/01/42		12/30/2021	AZL - Core Active		12,678	11,987	34
3138E8-AT-9	FNMA RMBS-POOL-AK3617 3.500% 02/01/42		12/30/2021	AZL - Core Active		27,348	25,973	73
3138E8-GD-8	FNMA RMBS-POOL-AK3795 3.500% 03/01/42		12/30/2021	AZL - Core Active		147,222	136,160	384
3138E8-PS-5	FNMA RMBS-POOL-AK4032 3.500% 02/01/42		12/30/2021	AZL - Core Active		66,628	61,590	174

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3138E8-W6-5	FNMA RMBS-POOL-AK4268 3.500% 02/01/42		12/30/2021	AZL - Core Active		6,691	6,325	18
3138E9-6U-9	FNMA RMBS-POOL-AK5382 3.500% 02/01/42		12/30/2021	AZL - Core Active		45,739	42,305	119
3138EA-KB-2	FNMA RMBS-POOL-AK5689 3.500% 03/01/42		12/30/2021	AZL - Core Active		15,341	14,241	40
3138EG-QX-5	FNMA RMBS-POOL-AL0469 3.500% 11/01/40		12/30/2021	AZL - Core Active		42,613	39,431	111
3138EH-E8-1	FNMA RMBS-POOL-AL1058 3.500% 11/01/41		12/30/2021	AZL - Core Active		5,168	4,785	13
3138EH-L6-7	FNMA RMBS-POOL-AL1248 3.500% 12/01/41		12/30/2021	AZL - Core Active		19,312	17,977	51
3138EJ-VK-1	FNMA RMBS-POOL-AL2417 3.500% 08/01/42		12/30/2021	AZL - Core Active		2,284	2,112	6
3138EQ-T3-6	FNMA RMBS-POOL-AL7769 3.000% 12/01/43		12/30/2021	AZL - Hedge Collateral		889,484	844,330	2,040
3138ET-XE-1	FNMA RMBS-POOL-AL8776 3.500% 07/01/46		12/30/2021	AZL - Core Active		7,788	7,303	21
3138WJ-BG-4	FNMA RMBS-POOL-AS0038 3.000% 07/01/43		12/30/2021	AZL - Hedge Collateral		771,883	732,233	1,770
3138WJ-BH-2	FNMA RMBS-POOL-AS0039 3.000% 07/01/43		12/30/2021	AZL - Hedge Collateral		1,611,023	1,528,455	3,694
3138WJ-KQ-2	FNMA RMBS-POOL-AS0302 3.000% 08/01/43		12/30/2021	AZL - Hedge Collateral		1,887,561	1,791,722	4,330
3138WJ-KT-6	FNMA RMBS-POOL-AS0305 3.000% 08/01/43		12/30/2021	AZL - Hedge Collateral		817,967	775,273	1,874
3138WF-X8-4	FNMA RMBS-POOL-AS6102 3.500% 11/01/45		12/30/2021	AZL - Core Active		38,782	36,280	102
3138WG-4K-7	FNMA RMBS-POOL-AS7125 2.500% 05/01/46		12/30/2021	AZL - Hedge Collateral		950,489	926,629	1,802
3138WG-G4-0	FNMA RMBS-POOL-AS6518 3.000% 01/01/46		12/30/2021	AZL - Hedge Collateral		420,384	411,242	994
3138WG-G7-3	FNMA RMBS-POOL-AS6521 3.500% 01/01/46		12/30/2021	AZL - Core Active		35,067	32,807	93
3138WG-L9-3	FNMA RMBS-POOL-AS6651 3.500% 02/01/46		12/30/2021	AZL - Core Active		82,043	76,772	216
3138WG-PM-0	FNMA RMBS-POOL-AS6727 3.500% 02/01/46		12/30/2021	AZL - Core Active		107,340	100,451	283
3138WH-F4-9	FNMA RMBS-POOL-AS7386 3.500% 06/01/46		12/30/2021	AZL - Core Active		22,084	20,704	58
3138WH-SS-2	FNMA RMBS-POOL-AS7728 3.000% 08/01/46		12/30/2021	AZL - Hedge Collateral		614,601	583,467	1,410
3138WJ-K5-6	FNMA RMBS-POOL-AS8415 3.000% 11/01/46		12/30/2021	AZL - Hedge Collateral		1,465,696	1,401,749	3,388
3138WJ-RE-0	FNMA RMBS-POOL-AS8584 3.500% 10/01/46		12/30/2021	AZL - Core Active		297,199	277,946	784
3138WP-G2-4	FNMA RMBS-POOL-AT2016 3.000% 04/01/43		12/30/2021	AZL - Hedge Collateral		1,080,952	1,021,993	2,470
3138X0-Y3-6	FNMA RMBS-POOL-AU1629 3.000% 07/01/43		12/30/2021	AZL - Hedge Collateral		1,885,848	1,783,814	4,311
3138X0-Y6-9	FNMA RMBS-POOL-AU1632 3.000% 07/01/43		12/30/2021	AZL - Hedge Collateral		1,275,265	1,204,523	2,911
3138X3-EH-1	FNMA RMBS-POOL-AU3735 3.000% 08/01/43		12/30/2021	AZL - Hedge Collateral		2,355,122	2,234,313	5,400
3138XR-WG-0	FNMA RMBS-POOL-AW2446 3.500% 05/01/44		12/30/2021	AZL - Core Active		78,333	72,718	205
3138Y9-EN-4	FNMA RMBS-POOL-AX7340 3.500% 10/01/44		12/30/2021	AZL - Core Active		43,363	40,361	114
3138YX-BQ-7	FNMA RMBS-POOL-AZ5446 3.500% 08/01/45		12/30/2021	AZL - Core Active		36,248	33,761	95
3138YY-MB-6	FNMA RMBS-POOL-AZ6653 3.500% 01/01/46		12/30/2021	AZL - Core Active		4,876	4,541	13
31403D-PZ-6	FNMA RMBS-POOL-745740 5.000% 07/01/36		12/30/2021	AZL - Core Active		310,262	274,709	1,106
31404B-QX-3	FNMA RMBS-POOL-763770 5.500% 04/01/34		12/30/2021	AZL - Core Active		261,733	230,401	1,021
31405S-EG-5	FNMA RMBS-POOL-797635 5.000% 08/01/35		12/30/2021	AZL - Core Active		195,752	175,090	705
31405S-EK-6	FNMA RMBS-POOL-797638 5.000% 08/01/35		12/30/2021	AZL - Core Active		320,065	283,318	1,141
31407E-PG-2	FNMA RMBS-POOL-828523 5.000% 07/01/35		12/30/2021	AZL - Core Active		462,333	409,082	1,648
31407J-RT-1	FNMA RMBS-POOL-832198 5.000% 07/01/35		12/30/2021	AZL - Core Active		307,786	272,445	1,097
31407K-BR-9	FNMA RMBS-POOL-832648 5.000% 09/01/35		12/30/2021	AZL - Core Active		338,967	302,717	1,219
3140E5-DQ-4	FNMA RMBS-POOL-BA1010 3.500% 12/01/46		12/30/2021	AZL - Core Active		130,611	122,166	344
3140E9-TU-0	FNMA RMBS-POOL-BA5062 3.500% 02/01/46		12/30/2021	AZL - Core Active		1,643	1,532	4
3140EU-4G-1	FNMA RMBS-POOL-BC0822 3.500% 04/01/46		12/30/2021	AZL - Core Active		353,724	331,063	933
3140EU-4K-2	FNMA RMBS-POOL-BC0825 3.500% 04/01/46		12/30/2021	AZL - Core Active		61,277	57,349	162
3140EU-7C-7	FNMA RMBS-POOL-BC0890 3.500% 05/01/46		12/30/2021	AZL - Core Active		1,141,051	1,067,990	3,011
3140EV-JR-9	FNMA RMBS-POOL-BC1171 3.500% 06/01/46		12/30/2021	AZL - Core Active		262,129	245,524	692
3140EV-S8-1	FNMA RMBS-POOL-BC1442 3.500% 07/01/46		12/30/2021	AZL - Core Active		63,338	59,346	167
3140EW-WM-3	FNMA RMBS-POOL-BC2451 3.500% 02/01/46		12/30/2021	AZL - Core Active		256,675	241,057	680
3140F1-HY-1	FNMA RMBS-POOL-BC5646 3.500% 07/01/46		12/30/2021	AZL - Core Active		11,143	10,398	29
3140F1-VB-5	FNMA RMBS-POOL-BC6009 3.500% 05/01/46		12/30/2021	AZL - Core Active		12,140	11,356	32
3140FA-X4-9	FNMA RMBS-POOL-BD3398 3.500% 08/01/46		12/30/2021	AZL - Core Active		55,740	52,050	147
3140FC-DV-7	FNMA RMBS-POOL-BD4615 3.500% 09/01/46		12/30/2021	AZL - Core Active		3,504	3,313	9
3140FF-W5-6	FNMA RMBS-POOL-BD7867 3.500% 09/01/46		12/30/2021	AZL - Core Active		36,533	34,475	97
3140FF-ZS-3	FNMA RMBS-POOL-BD7952 3.500% 12/01/46		12/30/2021	AZL - Core Active		80,005	75,526	213
3140FQ-VK-0	FNMA RMBS-POOL-BE5117 3.500% 01/01/47		12/30/2021	AZL - Core Active		70,018	66,020	186
3140FS-LB-7	FNMA RMBS-POOL-BE6621 3.500% 01/01/47		12/30/2021	AZL - Core Active		54,123	50,270	142
3140H1-WL-0	FNMA RMBS-POOL-BJ0650 3.500% 03/01/48		12/30/2021	AZL - Core Active		937,324	884,961	2,495
3140HE-AW-2	FNMA RMBS-POOL-BK0920 4.000% 07/01/48		12/30/2021	AZL - Hedge Collateral		435,934	409,167	1,318
31410M-X4-7	FNMA RMBS-POOL-891799 6.000% 07/01/36		12/30/2021	AZL - Core Active		1,295	1,176	6
31412H-6F-1	FNMA RMBS-POOL-926170 4.000% 09/01/39		12/30/2021	AZL - Core Active		2,940	2,718	9
31412H-W2-1	FNMA RMBS-POOL-925965 6.000% 07/01/38		12/30/2021	AZL - Core Active		47,896	43,461	210
31412P-YR-6	FNMA RMBS-POOL-931420 4.000% 06/01/39		12/30/2021	AZL - Core Active		307,182	279,625	901
31412Q-HK-8	FNMA RMBS-POOL-931834 3.500% 08/01/39		12/30/2021	AZL - Core Active		79,439	73,964	209
31412Q-P3-7	FNMA RMBS-POOL-932042 4.000% 09/01/39		12/30/2021	AZL - Core Active		1,997	1,817	6
31412R-MK-0	FNMA RMBS-POOL-932862 3.500% 12/01/40		12/30/2021	AZL - Core Active		27,930	25,934	73
31412R-NH-6	FNMA RMBS-POOL-932892 3.500% 01/01/41		12/30/2021	AZL - Core Active		44,914	41,525	117
31412U-FB-1	FNMA RMBS-POOL-934962 4.000% 01/01/39		12/30/2021	AZL - Core Active		5,954	5,595	18

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
31412U-JX-9	FNMA RMBS-POOL-935078 4.000% 05/01/39		12/30/2021	AZL - Core Active		11,447	10,519	34
31412U-Z4-5	FNMA RMBS-POOL-935563 4.000% 09/01/39		12/30/2021	AZL - Core Active		365,894	333,155	1,074
31414E-EF-7	FNMA RMBS-POOL-963734 6.000% 06/01/38		12/30/2021	AZL - Core Active		30,840	26,732	129
31414N-JV-7	FNMA RMBS-POOL-971076 4.000% 02/01/39		12/30/2021	AZL - Core Active		65,108	59,277	191
31414T-FM-8	FNMA RMBS-POOL-975472 6.000% 03/01/38		12/30/2021	AZL - Core Active		15,142	13,264	64
31415B-EM-7	FNMA RMBS-POOL-981740 6.000% 07/01/38		12/30/2021	AZL - Core Active		6,603	5,987	29
31415B-U3-1	FNMA RMBS-POOL-982202 6.000% 07/01/38		12/30/2021	AZL - Core Active		179,661	159,888	773
31415C-FS-1	FNMA RMBS-POOL-982677 6.000% 07/01/38		12/30/2021	AZL - Core Active		12,158	11,029	53
31415M-3M-5	FNMA RMBS-POOL-984704 6.000% 07/01/38		12/30/2021	AZL - Core Active		115,433	104,682	506
31415P-S5-8	FNMA RMBS-POOL-985340 6.000% 07/01/38		12/30/2021	AZL - Core Active		62,870	57,005	276
31415P-W6-1	FNMA RMBS-POOL-985469 6.000% 07/01/38		12/30/2021	AZL - Core Active		174,066	155,370	751
31415P-WX-2	FNMA RMBS-POOL-985462 6.000% 07/01/38		12/30/2021	AZL - Core Active		34,525	31,341	152
31415P-XU-7	FNMA RMBS-POOL-985491 6.000% 08/01/38		12/30/2021	AZL - Core Active		28,103	25,369	123
31415Q-L3-8	FNMA RMBS-POOL-986046 6.000% 07/01/38		12/30/2021	AZL - Core Active		9,287	8,417	41
31415Q-T3-0	FNMA RMBS-POOL-986270 6.000% 07/01/38		12/30/2021	AZL - Core Active		177,487	160,372	775
31415Q-UB-0	FNMA RMBS-POOL-986278 6.000% 07/01/38		12/30/2021	AZL - Core Active		62,440	56,586	273
31415Q-W6-9	FNMA RMBS-POOL-986369 6.000% 07/01/38		12/30/2021	AZL - Core Active		26,804	23,857	115
31415Q-XN-1	FNMA RMBS-POOL-986385 6.000% 07/01/38		12/30/2021	AZL - Core Active		3,357	3,044	15
31415R-EJ-9	FNMA RMBS-POOL-986737 6.000% 07/01/38		12/30/2021	AZL - Core Active		11,798	10,699	52
31415R-TL-8	FNMA RMBS-POOL-987155 6.000% 07/01/38		12/30/2021	AZL - Core Active		383,328	341,970	1,653
31415X-JD-4	FNMA RMBS-POOL-992260 4.000% 01/01/39		12/30/2021	AZL - Core Active		84,197	76,627	247
31415X-N4-9	FNMA RMBS-POOL-992411 4.000% 01/01/39		12/30/2021	AZL - Core Active		41,020	37,864	122
31415X-YA-3	FNMA RMBS-POOL-992705 4.000% 02/01/39		12/30/2021	AZL - Core Active		25,257	23,730	76
31415Y-G9-4	FNMA RMBS-POOL-993124 4.000% 01/01/39		12/30/2021	AZL - Core Active		46,666	43,840	141
31415Y-N4-7	FNMA RMBS-POOL-993311 4.000% 11/01/39		12/30/2021	AZL - Core Active		95,879	87,939	283
31415Y-N5-4	FNMA RMBS-POOL-993312 3.500% 11/01/39		12/30/2021	AZL - Core Active		34,426	32,190	91
31416A-6W-5	FNMA RMBS-POOL-994685 4.000% 02/01/39		12/30/2021	AZL - Core Active		386,940	352,160	1,135
31416C-CH-7	FNMA RMBS-POOL-995672 4.500% 04/01/39		12/30/2021	AZL - Core Active		1,004	908	3
31416H-LQ-6	FNMA RMBS-POOL-AA0334 4.000% 03/01/39		12/30/2021	AZL - Core Active		61,651	56,146	181
31416H-Q2-4	FNMA RMBS-POOL-AA0472 4.000% 03/01/39		12/30/2021	AZL - Core Active		421,803	385,148	1,241
31416H-QQ-1	FNMA RMBS-POOL-AA0462 4.000% 02/01/39		12/30/2021	AZL - Core Active		71,838	65,393	211
31416H-T2-1	FNMA RMBS-POOL-AA0568 4.000% 02/01/39		12/30/2021	AZL - Core Active		8,904	8,106	26
31416H-UB-9	FNMA RMBS-POOL-AA0577 4.000% 02/01/39		12/30/2021	AZL - Core Active		48,513	44,183	142
31416H-ZM-0	FNMA RMBS-POOL-AA0747 4.000% 03/01/39		12/30/2021	AZL - Core Active		29,309	26,818	86
31416K-4L-9	FNMA RMBS-POOL-AA2626 4.000% 02/01/39		12/30/2021	AZL - Core Active		24,967	23,390	75
31416K-6U-7	FNMA RMBS-POOL-AA2682 4.000% 02/01/39		12/30/2021	AZL - Core Active		83,144	78,077	252
31416K-7K-8	FNMA RMBS-POOL-AA2697 4.000% 02/01/39		12/30/2021	AZL - Core Active		102,852	93,686	302
31416K-JF-6	FNMA RMBS-POOL-AA2061 4.000% 04/01/39		12/30/2021	AZL - Core Active		150,857	138,728	447
31416K-LT-3	FNMA RMBS-POOL-AA2137 4.000% 01/01/39		12/30/2021	AZL - Core Active		98,844	90,257	291
31416K-WN-4	FNMA RMBS-POOL-AA2452 4.000% 02/01/39		12/30/2021	AZL - Core Active		62,490	58,604	189
31416L-5W-2	FNMA RMBS-POOL-AA3560 4.000% 03/01/39		12/30/2021	AZL - Core Active		21,034	19,740	64
31416L-KQ-8	FNMA RMBS-POOL-AA3002 4.000% 02/01/39		12/30/2021	AZL - Core Active		21,095	19,223	62
31416L-M3-7	FNMA RMBS-POOL-AA3077 4.000% 02/01/39		12/30/2021	AZL - Core Active		158,701	144,459	466
31416L-PN-0	FNMA RMBS-POOL-AA3128 4.000% 02/01/39		12/30/2021	AZL - Core Active		34,384	32,219	104
31416L-RJ-7	FNMA RMBS-POOL-AA3188 4.000% 04/01/39		12/30/2021	AZL - Core Active		192,360	175,707	566
31416L-SN-7	FNMA RMBS-POOL-AA3224 4.000% 04/01/39		12/30/2021	AZL - Core Active		7,258	6,607	21
31416L-VM-5	FNMA RMBS-POOL-AA3319 4.000% 02/01/39		12/30/2021	AZL - Core Active		5,472	5,140	17
31416M-NE-0	FNMA RMBS-POOL-AA3988 4.000% 03/01/39		12/30/2021	AZL - Core Active		245,128	223,878	721
31416M-NN-0	FNMA RMBS-POOL-AA3996 4.000% 03/01/39		12/30/2021	AZL - Core Active		11,476	10,530	34
31416M-RA-4	FNMA RMBS-POOL-AA4080 4.000% 07/01/39		12/30/2021	AZL - Core Active		1,077	981	3
31416M-TX-2	FNMA RMBS-POOL-AA4165 4.000% 08/01/39		12/30/2021	AZL - Core Active		10,530	9,681	31
31416M-VK-7	FNMA RMBS-POOL-AA4217 4.000% 04/01/39		12/30/2021	AZL - Core Active		1,019	935	3
31416N-AG-7	FNMA RMBS-POOL-AA4506 4.000% 07/01/39		12/30/2021	AZL - Core Active		42,280	38,655	125
31416N-QT-2	FNMA RMBS-POOL-AA4965 4.000% 03/01/39		12/30/2021	AZL - Core Active		352,269	321,709	1,036
31416N-UL-4	FNMA RMBS-POOL-AA5086 4.000% 04/01/39		12/30/2021	AZL - Core Active		180,060	168,145	542
31416P-PV-3	FNMA RMBS-POOL-AA5835 4.000% 05/01/39		12/30/2021	AZL - Core Active		2,110	1,922	6
31416P-TV-9	FNMA RMBS-POOL-AA5963 4.000% 04/01/39		12/30/2021	AZL - Core Active		117,775	110,053	355
31416Q-GR-0	FNMA RMBS-POOL-AA6507 4.000% 04/01/39		12/30/2021	AZL - Core Active		221,539	202,274	652
31416Q-XA-8	FNMA RMBS-POOL-AA6972 4.000% 06/01/39		12/30/2021	AZL - Core Active		2,248	2,047	7
31416Q-ZM-0	FNMA RMBS-POOL-AA7047 4.000% 07/01/39		12/30/2021	AZL - Core Active		99,362	90,610	292
31416R-4P-5	FNMA RMBS-POOL-AA8029 4.000% 05/01/39		12/30/2021	AZL - Core Active		404,884	368,532	1,188
31416R-AK-9	FNMA RMBS-POOL-AA7209 4.000% 05/01/39		12/30/2021	AZL - Core Active		208,178	189,507	611
31416R-R4-7	FNMA RMBS-POOL-AA7706 4.000% 07/01/39		12/30/2021	AZL - Core Active		3,424	3,127	10
31416R-SJ-3	FNMA RMBS-POOL-AA7720 4.000% 08/01/39		12/30/2021	AZL - Core Active		343,763	313,432	1,010
31416R-U7-6	FNMA RMBS-POOL-AA7805 4.000% 08/01/39		12/30/2021	AZL - Core Active		22,559	20,535	66

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
31416S-LW-9	FNMA RMBS-POOL-AA8440 4.000% 06/01/39		12/30/2021	AZL - Core Active		184,925	168,357	543
31416S-WQ-0	FNMA RMBS-POOL-AA8754 4.000% 06/01/39		12/30/2021	AZL - Core Active		4,205	3,827	12
31416T-2L-2	FNMA RMBS-POOL-AA9778 4.000% 07/01/39		12/30/2021	AZL - Core Active		25,707	23,401	75
31416T-5H-8	FNMA RMBS-POOL-AA9847 4.000% 08/01/39		12/30/2021	AZL - Core Active		4,749	4,358	14
31416T-5U-9	FNMA RMBS-POOL-AA9858 4.000% 08/01/39		12/30/2021	AZL - Core Active		217,316	197,871	638
31416T-VF-3	FNMA RMBS-POOL-AA9613 3.500% 06/01/39		12/30/2021	AZL - Core Active		18,419	17,276	49
31416T-Y7-8	FNMA RMBS-POOL-AA9733 3.500% 07/01/39		12/30/2021	AZL - Core Active		14,224	13,111	37
31416T-YF-0	FNMA RMBS-POOL-AA9709 4.000% 07/01/39		12/30/2021	AZL - Core Active		3,972	3,615	12
31416W-U4-2	FNMA RMBS-POOL-AB1502 4.000% 09/01/40		12/30/2021	AZL - Core Active		270,215	246,792	795
31416X-MB-3	FNMA RMBS-POOL-AB2153 3.500% 01/01/41		12/30/2021	AZL - Core Active		37,006	35,145	99
31416X-SV-3	FNMA RMBS-POOL-AB2331 4.000% 02/01/41		12/30/2021	AZL - Core Active		353,192	321,408	1,036
31416Y-LD-8	FNMA RMBS-POOL-AB3023 3.500% 04/01/41		12/30/2021	AZL - Core Active		7,598	7,073	20
31416Y-LE-6	FNMA RMBS-POOL-AB3024 3.500% 03/01/41		12/30/2021	AZL - Core Active		13,663	12,855	36
31417A-4S-5	FNMA RMBS-POOL-AB4432 3.500% 02/01/42		12/30/2021	AZL - Core Active		10,319	9,537	27
31417A-JP-5	FNMA RMBS-POOL-AB8389 3.500% 11/01/41		12/30/2021	AZL - Core Active		32,501	30,171	85
31417A-LQ-0	FNMA RMBS-POOL-AB3934 3.500% 11/01/41		12/30/2021	AZL - Core Active		4,862	4,512	13
31417A-RY-7	FNMA RMBS-POOL-AB4102 3.500% 12/01/41		12/30/2021	AZL - Core Active		116,415	108,299	305
31417A-RZ-4	FNMA RMBS-POOL-AB4103 3.500% 12/01/41		12/30/2021	AZL - Core Active		7,936	7,363	21
31417A-X2-0	FNMA RMBS-POOL-AB4296 3.500% 01/01/42		12/30/2021	AZL - Core Active		332,495	307,293	866
31417A-X6-1	FNMA RMBS-POOL-AB4300 3.500% 01/01/42		12/30/2021	AZL - Core Active		89,785	83,306	235
31417A-XX-2	FNMA RMBS-POOL-AB4293 3.500% 01/01/42		12/30/2021	AZL - Core Active		84,565	78,155	220
31417B-AW-7	FNMA RMBS-POOL-AB4520 3.500% 02/01/42		12/30/2021	AZL - Core Active		15,367	14,266	40
31417B-ZT-7	FNMA RMBS-POOL-AB5253 3.500% 05/01/42		12/30/2021	AZL - Hedge Collateral		3,842,998	3,575,148	10,080
31417F-NS-3	FNMA RMBS-POOL-AB8500 3.000% 02/01/43		12/30/2021	AZL - Hedge Collateral		761,931	721,731	1,744
31417J-DJ-6	FNMA RMBS-POOL-AC0104 4.000% 09/01/39		12/30/2021	AZL - Core Active		886	832	3
31417J-G5-3	FNMA RMBS-POOL-AC0219 4.000% 11/01/39		12/30/2021	AZL - Core Active		2,515	2,362	8
31417J-JG-6	FNMA RMBS-POOL-AC0264 4.500% 04/01/25		12/30/2021	AZL - Core Active		816	763	3
31417J-T4-2	FNMA RMBS-POOL-AC0570 4.000% 11/01/39		12/30/2021	AZL - Core Active		7,345	6,687	22
31417J-V2-3	FNMA RMBS-POOL-AC0632 4.000% 08/01/39		12/30/2021	AZL - Core Active		184,798	171,629	553
31417K-6A-0	FNMA RMBS-POOL-AC1764 4.000% 07/01/39		12/30/2021	AZL - Core Active		46,160	42,345	136
31417K-BA-4	FNMA RMBS-POOL-AC0932 4.000% 08/01/39		12/30/2021	AZL - Core Active		12,919	12,141	39
31417K-MR-5	FNMA RMBS-POOL-AC1267 4.000% 08/01/39		12/30/2021	AZL - Core Active		79,131	72,034	232
31417K-TL-1	FNMA RMBS-POOL-AC1454 4.000% 08/01/39		12/30/2021	AZL - Core Active		200,629	183,198	590
31417L-2W-4	FNMA RMBS-POOL-AC2588 4.000% 10/01/39		12/30/2021	AZL - Core Active		37,107	33,772	109
31417L-CV-5	FNMA RMBS-POOL-AC1883 4.000% 09/01/39		12/30/2021	AZL - Core Active		2,415	2,206	7
31417L-D3-6	FNMA RMBS-POOL-AC1921 4.000% 09/01/39		12/30/2021	AZL - Core Active		7,926	7,215	23
31417L-DV-4	FNMA RMBS-POOL-AC1915 4.000% 09/01/39		12/30/2021	AZL - Core Active		223,567	203,498	656
31417L-M7-7	FNMA RMBS-POOL-AC2181 4.000% 08/01/39		12/30/2021	AZL - Core Active		2,746	2,506	8
31417M-M5-9	FNMA RMBS-POOL-AC3079 4.000% 08/01/39		12/30/2021	AZL - Core Active		2,086	1,957	6
31417M-S7-9	FNMA RMBS-POOL-AC3241 4.000% 09/01/39		12/30/2021	AZL - Core Active		69,381	63,152	204
31417M-S9-5	FNMA RMBS-POOL-AC3243 4.000% 09/01/39		12/30/2021	AZL - Core Active		16,788	15,231	49
31417M-UG-6	FNMA RMBS-POOL-AC3282 4.000% 10/01/39		12/30/2021	AZL - Core Active		8,991	8,184	26
31417M-VV-2	FNMA RMBS-POOL-AC3327 4.000% 10/01/39		12/30/2021	AZL - Core Active		17,840	16,237	52
31417N-2S-9	FNMA RMBS-POOL-AC4384 4.000% 08/01/39		12/30/2021	AZL - Core Active		15,082	13,735	44
31417N-2W-0	FNMA RMBS-POOL-AC4388 4.000% 08/01/39		12/30/2021	AZL - Core Active		57,851	52,501	169
31417N-4N-8	FNMA RMBS-POOL-AC4428 4.000% 09/01/39		12/30/2021	AZL - Core Active		10,552	9,916	32
31417N-BE-0	FNMA RMBS-POOL-AC3636 4.000% 10/01/39		12/30/2021	AZL - Core Active		341,568	310,926	1,002
31417N-BU-4	FNMA RMBS-POOL-AC3650 4.000% 10/01/39		12/30/2021	AZL - Core Active		78,228	71,200	229
31417Q-5S-9	FNMA RMBS-POOL-AC5356 3.500% 11/01/39		12/30/2021	AZL - Core Active		18,628	17,379	49
31417Q-TF-1	FNMA RMBS-POOL-AC5049 4.000% 10/01/39		12/30/2021	AZL - Core Active		184,585	168,560	543
31417S-5Y-2	FNMA RMBS-POOL-AC6262 4.000% 12/01/39		12/30/2021	AZL - Core Active		38,609	35,150	113
31417S-X4-7	FNMA RMBS-POOL-AC6098 4.000% 11/01/39		12/30/2021	AZL - Core Active		5,377	4,932	16
31417S-YV-6	FNMA RMBS-POOL-AC6123 4.000% 11/01/39		12/30/2021	AZL - Core Active		24,298	22,117	71
31417Y-AG-2	FNMA RMBS-POOL-MA0006 4.000% 03/01/39		12/30/2021	AZL - Core Active		445,668	405,743	1,307
31417Y-EV-5	FNMA RMBS-POOL-MA0147 4.000% 08/01/39		12/30/2021	AZL - Core Active		2,438	2,226	7
31417Y-F4-4	FNMA RMBS-POOL-MA0186 4.000% 09/01/39		12/30/2021	AZL - Core Active		37,227	33,941	109
31417Y-GV-3	FNMA RMBS-POOL-MA0211 4.000% 10/01/39		12/30/2021	AZL - Core Active		22,281	20,600	66
31417Y-HE-0	FNMA RMBS-POOL-MA0228 4.000% 11/01/39		12/30/2021	AZL - Core Active		21,092	19,203	62
31417Y-JR-9	FNMA RMBS-POOL-MA0271 4.000% 11/01/39		12/30/2021	AZL - Core Active		22,128	20,301	65
31417Y-KV-8	FNMA RMBS-POOL-MA0307 3.500% 12/01/39		12/30/2021	AZL - Core Active		23,519	22,312	63
31417Y-V9-5	FNMA RMBS-POOL-MA0639 4.000% 02/01/41		12/30/2021	AZL - Core Active		424,667	387,654	1,249
31417Y-WM-5	FNMA RMBS-POOL-MA0651 3.500% 02/01/41		12/30/2021	AZL - Core Active		57,013	52,796	149
31417Y-XT-9	FNMA RMBS-POOL-MA0689 3.500% 02/01/41		12/30/2021	AZL - Core Active		24,603	22,753	64
31418A-BA-5	FNMA RMBS-POOL-MA0932 3.500% 12/01/41		12/30/2021	AZL - Core Active		287,296	265,521	749
31418A-DH-8	FNMA RMBS-POOL-MA1003 3.500% 03/01/42		12/30/2021	AZL - Core Active		257,742	238,522	673

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
31418A-L6-3	FNMA RMBS-POOL-MA1248 3.000% 11/01/42		12/30/2021	AZL - Hedge Collateral		463,317	452,878	1,094
31418A-SX-7	FNMA RMBS-POOL-MA1433 3.000% 05/01/43		12/30/2021	AZL - Hedge Collateral		1,061,098	1,036,259	2,504
31418B-4E-3	FNMA RMBS-POOL-MA2620 3.000% 05/01/46		12/30/2021	AZL - Hedge Collateral		1,573,681	1,539,489	3,720
31418B-M7-8	FNMA RMBS-POOL-MA2181 3.000% 02/01/45		12/30/2021	AZL - Hedge Collateral		781,512	764,502	1,848
31418B-MD-5	FNMA RMBS-POOL-MA2155 3.000% 01/01/45		12/30/2021	AZL - Hedge Collateral		219,640	214,536	518
31418B-N6-9	FNMA RMBS-POOL-MA2212 3.000% 03/01/45		12/30/2021	AZL - Hedge Collateral		423,582	414,115	1,001
31418B-TN-6	FNMA RMBS-POOL-MA2356 3.000% 07/01/45		12/30/2021	AZL - Hedge Collateral		487,729	476,401	1,151
31418C-3D-4	FNMA RMBS-POOL-MA3495 4.000% 10/01/48		12/30/2021	AZL - Core Active		503,870	473,215	1,525
31418C-CA-0	FNMA RMBS-POOL-MA2764 2.500% 09/01/46		12/30/2021	AZL - Hedge Collateral		1,430,086	1,395,084	2,713
31418C-CJ-1	FNMA RMBS-POOL-MA2772 3.500% 10/01/46		12/30/2021	AZL - Core Active		148,681	139,268	393
31418C-DK-7	FNMA RMBS-POOL-MA2805 2.500% 11/01/46		12/30/2021	AZL - Hedge Collateral		848,127	826,860	1,608
31418C-FD-1	FNMA RMBS-POOL-MA2863 3.000% 01/01/47		12/30/2021	AZL - Hedge Collateral		515,747	491,956	1,189
31418C-GD-0	FNMA RMBS-POOL-MA2895 3.000% 02/01/47		12/30/2021	AZL - Hedge Collateral		470,211	450,023	1,050
31418C-GE-8	FNMA RMBS-POOL-MA2896 3.500% 02/01/47		12/30/2021	AZL - Core Active		878,610	825,257	2,327
31418C-HF-4	FNMA RMBS-POOL-MA2929 3.500% 03/01/47		12/30/2021	AZL - Core Active		1,180,155	1,108,522	3,125
31418C-P9-9	FNMA RMBS-POOL-MA3147 3.000% 10/01/47		12/30/2021	AZL - Hedge Collateral		1,343,927	1,288,682	3,114
31418C-Q9-8	FNMA RMBS-POOL-MA3179 3.000% 11/01/47		12/30/2021	AZL - Hedge Collateral		576,049	551,834	1,334
31418C-R8-9	FNMA RMBS-POOL-MA3210 3.500% 12/01/47		12/30/2021	Various		2,215,840	2,088,700	5,889
31418C-RU-0	FNMA RMBS-POOL-MA3198 3.500% 11/01/47		12/30/2021	AZL - Core Active		325,375	313,183	883
31418C-TD-6	FNMA RMBS-POOL-MA3247 3.000% 01/01/33		12/30/2021	AZL - Hedge Collateral		366,892	349,142	844
31418D-B9-2	FNMA RMBS-POOL-MA3663 3.500% 05/01/49		12/30/2021	AZL - Hedge Collateral		1,389,674	1,317,289	3,714
31418D-BF-8	FNMA RMBS-POOL-MA3637 3.500% 04/01/49		12/30/2021	AZL - Hedge Collateral		792,637	751,023	2,117
31418D-FF-4	FNMA RMBS-POOL-MA3765 2.500% 09/01/49		12/30/2021	Various		1,509,034	1,478,923	2,978
31418D-GK-2	FNMA RMBS-POOL-MA3801 2.500% 10/01/49		12/30/2021	Various		1,692,618	1,658,844	3,341
31418D-GL-0	FNMA RMBS-POOL-MA3802 3.000% 10/01/49		12/30/2021	AZL - Hedge Collateral		1,854,673	1,791,089	4,328
31418D-HL-9	FNMA RMBS-POOL-MA3834 3.000% 11/01/49		12/30/2021	AZL - Core Active		2,675,461	2,582,542	6,241
31418D-LS-9	FNMA RMBS-POOL-MA3936 2.500% 02/01/50		12/30/2021	Various		3,932,565	3,854,095	7,762
31418D-LT-7	FNMA RMBS-POOL-MA3937 3.000% 02/01/50		12/30/2021	AZL - Hedge Collateral		3,067,363	2,962,062	7,158
31418D-YX-4	FNMA RMBS-POOL-MA4325 2.000% 04/01/51		12/30/2021	AZL - Hedge Collateral		16,790,669	16,849,643	27,146
31418V-JM-5	FNMA RMBS-POOL-AD7467 3.500% 12/01/40		12/30/2021	AZL - Core Active		6,298	5,977	17
31419A-4N-4	FNMA RMBS-POOL-AE0828 3.500% 02/01/41		12/30/2021	AZL - Hedge Collateral		1,019,856	943,472	2,660
31419B-MG-7	FNMA RMBS-POOL-AE1258 3.500% 11/01/41		12/30/2021	AZL - Core Active		24,375	22,549	64
31419C-2C-6	FNMA RMBS-POOL-AE2570 3.500% 09/01/40		12/30/2021	AZL - Core Active		93,646	86,585	244
31419C-Q5-5	FNMA RMBS-POOL-AE2275 3.500% 09/01/40		12/30/2021	AZL - Core Active		110,750	104,312	294
31419C-XD-0	FNMA RMBS-POOL-AE2475 4.000% 08/01/40		12/30/2021	AZL - Core Active		316,757	288,692	930
31419C-ZG-1	FNMA RMBS-POOL-AE2542 3.500% 09/01/40		12/30/2021	AZL - Core Active		57,202	52,890	149
31419D-FB-2	FNMA RMBS-POOL-AE2861 3.500% 11/01/40		12/30/2021	AZL - Core Active		280,539	259,457	732
31419E-5G-0	FNMA RMBS-POOL-AE4446 4.000% 12/01/40		12/30/2021	AZL - Core Active		362,683	330,188	1,065
31419E-6L-8	FNMA RMBS-POOL-AE4474 3.500% 02/01/41		12/30/2021	AZL - Core Active		44,249	41,948	118
31419E-YD-5	FNMA RMBS-POOL-AE4307 3.500% 09/01/40		12/30/2021	AZL - Core Active		17,799	16,542	47
31419F-AX-4	FNMA RMBS-POOL-AE4521 3.500% 04/01/41		12/30/2021	AZL - Core Active		20,036	19,031	54
31419F-MA-1	FNMA RMBS-POOL-AE4852 3.500% 10/01/40		12/30/2021	AZL - Core Active		40,166	37,386	105
31419F-MB-9	FNMA RMBS-POOL-AE4853 3.500% 10/01/40		12/30/2021	AZL - Core Active		8,434	7,830	22
31419F-NG-7	FNMA RMBS-POOL-AE4890 3.500% 10/01/40		12/30/2021	AZL - Core Active		49,187	45,483	128
31419F-UN-4	FNMA RMBS-POOL-AE5088 4.000% 10/01/40		12/30/2021	AZL - Core Active		45,483	41,730	134
31419F-W2-8	FNMA RMBS-POOL-AE5164 4.000% 11/01/40		12/30/2021	AZL - Core Active		17,560	16,112	52
31419G-B9-4	FNMA RMBS-POOL-AE5463 4.000% 10/01/40		12/30/2021	AZL - Core Active		243,335	222,163	716
31419G-XL-3	FNMA RMBS-POOL-AE6082 3.500% 10/01/40		12/30/2021	AZL - Core Active		30,355	28,178	79
31419G-YP-3	FNMA RMBS-POOL-AE6117 3.500% 10/01/40		12/30/2021	AZL - Core Active		28,584	26,436	75
31419G-YQ-1	FNMA RMBS-POOL-AE6118 3.500% 10/01/40		12/30/2021	AZL - Core Active		25,898	23,947	68
31419H-DJ-8	FNMA RMBS-POOL-AE6404 3.500% 10/01/40		12/30/2021	AZL - Core Active		32,700	30,500	86
31419J-N4-6	FNMA RMBS-POOL-AE7610 3.500% 11/01/40		12/30/2021	AZL - Core Active		12,388	11,501	32
31419K-KE-4	FNMA RMBS-POOL-AE8392 3.500% 11/01/40		12/30/2021	AZL - Core Active		40,985	37,906	107
31419K-KU-8	FNMA RMBS-POOL-AE8406 3.500% 11/01/40		12/30/2021	AZL - Core Active		48,594	45,115	127
31419K-LT-0	FNMA RMBS-POOL-AE8437 3.500% 11/01/40		12/30/2021	AZL - Core Active		12,481	11,543	33
31419K-VE-2	FNMA RMBS-POOL-AE8712 3.500% 11/01/40		12/30/2021	AZL - Core Active		3,465	3,208	9
31419K-WF-8	FNMA RMBS-POOL-AE8745 3.500% 12/01/40		12/30/2021	AZL - Core Active		50,054	46,585	131
31419K-XT-7	FNMA RMBS-POOL-AE8789 3.500% 12/01/40		12/30/2021	AZL - Core Active		43,974	40,932	115
31419L-L2-7	FNMA RMBS-POOL-AE9344 3.500% 11/01/40		12/30/2021	AZL - Core Active		34,813	32,198	91
31419L-LQ-4	FNMA RMBS-POOL-AE9334 3.500% 01/01/41		12/30/2021	AZL - Core Active		231,047	213,660	602
31419L-YA-5	FNMA RMBS-POOL-AE9704 3.500% 12/01/40		12/30/2021	AZL - Core Active		565,640	523,111	1,475
353174-FX-8	FRANKLIN CNTY OH CONVENTION FA 6.640% 12/01/42		12/30/2021	AZL - PIMCO BAB		171,206	120,000	642
362848-RA-3	GAINESVILLE FLA UTILS SYS REV 6.024% 10/01/40		12/30/2021	AZL - PIMCO BAB		332,573	230,000	3,425
38611T-AV-9	GRAND PARKWAY TRANSPRTN CORP T 5.184% 10/01/42		12/30/2021	AZL - PIMCO BAB		318,293	240,000	3,076
386442-UJ-4	GRAND RIVER OK DAM AUTH REVENU 7.155% 06/01/40		12/30/2021	AZL - PIMCO BAB		386,292	255,000	1,470

SCHEDULE D - PART 3

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
387883-RD-5	GRANT CNTY WA PUBLIC UTIL DIST 3.914% 01/01/32		12/30/2021	AZL - PIMCO BAB		3,804,465	3,325,000	64,709
39081J-DZ-8	GREAT LAKES MI WTR AUTH WTR SP LGD 0.4 3.473% 07/01/41		12/30/2021	AZL - PIMCO BAB		242,229	230,000	3,972
442435-4Z-3	HOUSTON TX UTILITY SYS REVENUE 3.428% 05/15/23		12/30/2021	AZL - PIMCO BAB		2,375,761	2,290,000	9,813
442435-5B-5	HOUSTON TX UTILITY SYS REVENUE 3.828% 05/15/28		12/30/2021	AZL - PIMCO BAB		1,333,985	1,220,000	5,838
446201-AR-6	HUNTINGTON BEACH CA PENSN OBLI LGD 0.4 3.276% 06/15/40		12/30/2021	AZL - PIMCO BAB		792,583	785,000	1,072
452227-JN-2	ILLINOIS ST SALES TAX REVENUE 4.620% 06/15/38		12/30/2021	AZL - PIMCO BAB		1,012,451	920,000	1,771
452252-FK-0	ILLINOIS ST TOLL HIGHWAY AUTH 5.851% 12/01/34		12/30/2021	AZL - PIMCO BAB		356,205	263,000	1,240
454898-QY-6	INDIANA ST MUNI PWR AGY 5.594% 01/01/42		12/30/2021	AZL - PIMCO BAB		551,140	405,000	11,265
455057-SV-2	INDIANA ST FIN AUTH REV 6.596% 02/01/39		12/30/2021	AZL - PIMCO BAB		490,563	328,000	8,954
45528S-4Z-6	INDIANAPOLIS IND LOC PUB IMPT 6.004% 01/15/40		12/30/2021	AZ Life		217,851	155,000	4,265
45528S-5S-1	INDIANAPOLIS IND LOC PUB IMPT 6.116% 01/15/40		12/30/2021	AZL - PIMCO BAB		1,069,654	765,000	21,444
45750T-AS-2	INLAND VLY CA DEV AGY SUCCESSO 5.500% 03/01/33		12/30/2021	AZL - PIMCO BAB		3,010,048	2,770,000	50,360
46246K-K3-5	IOWA FIN AUTH REV 5.272% 08/01/30		12/30/2021	AZL - PIMCO BAB		1,133,661	920,000	20,075
46613C-WG-6	JEA FL ELEC SYS REVENUE 6.406% 10/01/34		12/30/2021	AZL - PIMCO BAB		1,184,261	920,000	14,570
46613P-D3-7	JEA FLA WTR & SWR SYS REV 5.887% 10/01/40		12/30/2021	AZL - PIMCO BAB		509,557	370,000	5,385
47770V-AY-6	JOBSOHIO BEVERAGE SYS STWD LIQ 3.985% 01/01/29		12/30/2021	Various		3,748,493	3,390,000	67,171
47770V-AZ-3	JOBSOHIO BEVERAGE SYS STWD LIQ 4.532% 01/01/35		12/30/2021	AZL - PIMCO BAB		3,725,953	3,090,000	69,630
485424-NF-8	KANSAS ST DEPT OF TRANSPRTN HI 4.596% 09/01/35		12/30/2021	AZL - PIMCO BAB		7,108,121	5,860,000	89,027
485429-Z6-4	KANSAS ST DEV FIN AUTH REVENUE LGD 0.4 4.727% 04/15/37		12/30/2021	AZL - PIMCO BAB		525,804	440,000	4,333
485429-Z7-2	KANSAS ST DEV FIN AUTH REVENUE LGD 0.4 4.927% 04/15/45		12/30/2021	AZL - PIMCO BAB		619,555	480,000	4,927
49126K-LM-1	KENTUCKY ST ECON DEV FIN AUTH LGD 0.4 5.079% 08/15/48		12/30/2021	AZL - PIMCO BAB		138,137	105,000	2,000
49151E-7B-3	KENTUCKY ST PROPERTY & BLDGS C 5.921% 11/01/30		12/30/2021	AZL - PIMCO BAB		9,081,973	7,386,000	71,673
491552-UZ-6	KENTUCKY ST TURNPIKE AUTH ECON 5.722% 07/01/30		12/30/2021	AZL - PIMCO BAB		1,669,276	1,380,000	39,262
544435-C3-2	LOS ANGELES CA DEPT OF ARPTS 6.582% 05/15/39		12/30/2021	AZL - PIMCO BAB		3,831,649	2,890,000	23,777
544495-UG-7	LOS ANGELES CA DEPT WTR & PWR 5.716% 07/01/39		12/30/2021	AZL - PIMCO BAB		175,304	125,000	3,553
544495-VY-7	LOS ANGELES CA DEPT WTR & PWR 6.574% 07/01/45		12/30/2021	AZL - PIMCO BAB		1,471,732	915,000	29,909
544495-WA-8	LOS ANGELES CA DEPT WTR & PWR 6.603% 07/01/50		12/30/2021	AZL - PIMCO BAB		833,516	495,000	16,252
544525-NZ-7	LOS ANGELES CALIF DEPT WTR & P 6.008% 07/01/39		12/30/2021	Various		6,510,400	4,935,000	147,424
544652-6E-5	LOS ANGELES CALIF WASTEWTR SYS 5.713% 06/01/39		12/30/2021	AZL - PIMCO BAB		487,546	350,000	1,611
544652-6F-2	LOS ANGELES CALIF WASTEWTR SYS 5.813% 06/01/40		12/30/2021	AZL - PIMCO BAB		143,622	100,000	468
544712-2H-4	LOS ANGELES CNTY CA MET TRANSP 5.735% 06/01/39		12/30/2021	AZL - PIMCO BAB		7,285,327	5,555,000	25,663
54473E-NS-9	LOS ANGELES CNTY CA PUBLIC WKS 7.618% 08/01/40		12/30/2021	AZL - PIMCO BAB		1,795,603	1,095,000	34,525
54473E-NT-7	LOS ANGELES CNTY CA PUBLIC WKS LGD 0.4 7.488% 08/01/33		12/30/2021	AZL - PIMCO BAB		4,471,817	3,255,000	100,879
546475-TZ-7	LOUISIANA ST GAS & FUELS TAX R LGD 0.4 2.230% 05/01/36		12/30/2021	AZL - PIMCO BAB		712,498	720,000	2,631
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY 5.980% 05/15/40		12/30/2021	AZL - PIMCO BAB		155,057	110,000	822
546589-QY-1	LOUISVILLE & JEFFERSON CNTY KY 6.250% 05/15/43		12/30/2021	AZL - PIMCO BAB		1,658,449	1,140,000	8,906
546850-CE-6	LOUISVILLE KY REGL ARPT AUTH A 4.451% 07/01/31		12/30/2021	AZL - PIMCO BAB		1,939,258	1,880,000	41,607
557363-DY-1	MADISON CNTY NY CAPITAL RESOUR LGD 0.4 3.094% 07/01/33		12/30/2021	AZL - PIMCO BAB		536,893	490,000	7,538
574218-NE-9	MARYLAND ST HLTH & HGR EDUCTNL 4.815% 07/01/43		12/30/2021	AZ Life		395,827	310,000	7,422
57421C-AW-4	MARYLAND ST HLTH & HGR EDUCTNL LGD 0.4 3.197% 07/01/50		12/30/2021	AZL - PIMCO BAB		155,968	151,000	2,400
574300-JP-5	MARYLAND ST TRANSPRTN AUTH TRA 5.604% 07/01/30		12/30/2021	AZL - PIMCO BAB		2,530,451	2,070,000	57,679
574300-JQ-3	MARYLAND ST TRANSPRTN AUTH TRA 5.754% 07/01/41		12/30/2021	AZL - PIMCO BAB		111,379	80,000	2,289
575579-WX-1	MASSACHUSETTS ST BAY TRANSPRTN 5.769% 07/01/31		12/30/2021	AZL - PIMCO BAB		2,284,737	1,845,000	52,923
576000-KV-4	MASSACHUSETTS ST SCH BLDG AUTH 5.715% 08/15/39		12/30/2021	AZL - PIMCO BAB		357,133	260,000	5,572
576000-KW-2	MASSACHUSETTS ST SCH BLDG AUTH LGD 0.4 5.468% 06/15/27		12/30/2021	AZL - PIMCO BAB		6,748,743	5,700,000	12,987
57604P-5P-5	MASSACHUSETTS ST WTR POLLUTN A 5.192% 08/01/40		12/30/2021	AZ Life		1,069,077	920,000	19,770
59067A-CT-8	MESA CO ST CLG AUXILIARY FACS 6.746% 05/15/42		12/30/2021	Various		410,073	270,000	2,277
592041-XW-2	MET GOVT NASHVILLE & DAVIDSONC LGD 0.4 3.437% 10/01/46		12/30/2021	AZL - PIMCO BAB		82,149	75,000	637
592098-G5-0	MET GOVT NASHVILLE & DAVIDSONC 6.568% 07/01/37		12/30/2021	AZL - PIMCO BAB		3,575,653	2,520,000	82,297
592098-G6-8	MET GOVT NASHVILLE & DAVIDSONC 6.693% 07/01/41		12/30/2021	AZL - PIMCO BAB		116,428	75,000	2,496
592125-AA-6	MET GOVT NASHVILLE & DAVIDSON 7.431% 07/01/43		12/30/2021	AZL - PIMCO BAB		304,620	205,000	7,574
592125-AM-0	MET GOVT NASHVILLE & DAVIDSON 6.731% 07/01/43		12/30/2021	AZL - PIMCO BAB		1,210,499	840,000	28,113
59259N-ZH-9	MET TRANSPRTN AUTH NY DEDICATE 7.336% 11/15/39		12/30/2021	AZL - PIMCO BAB		1,129,063	710,000	6,511
59259N-ZN-6	MET TRANSPRTN AUTH NY DEDICATE 6.089% 11/15/40		12/30/2021	AZL - PIMCO BAB		179,678	130,000	989
59259Y-BF-5	MET TRANSPRTN AUTH NY REVENUE 5.871% 11/15/39		12/30/2021	AZL - PIMCO BAB		353,755	275,000	2,018
59259Y-BY-4	MET TRANSPRTN AUTH NY REVENUE 6.668% 11/15/39		12/30/2021	AZL - PIMCO BAB		726,830	515,000	4,293
59259Y-BZ-1	MET TRANSPRTN AUTH NY REVENUE 6.648% 11/15/39		12/30/2021	AZL - PIMCO BAB		664,982	480,000	3,989
59259Y-CA-5	MET TRANSPRTN AUTH NY REVENUE 6.548% 11/15/31		12/30/2021	AZL - PIMCO BAB		2,466,299	1,945,000	15,920
59259Y-DC-0	MET TRANSPRTN AUTH NY REVENUE 6.687% 11/15/40		12/30/2021	AZL - PIMCO BAB		347,100	250,000	2,090
59259Y-GF-0	MET TRANSPRTN AUTH NY REVENUE 6.814% 11/15/40		12/30/2021	AZL - PIMCO BAB		2,269,310	1,605,000	13,671
59333A-MC-2	MIAMI-DADE CNTY FL EDUCTNL FAC 5.073% 04/01/50		12/30/2021	AZL - PIMCO BAB		474,962	355,000	4,452
593791-EM-4	MIAMI UNIV OHIO GEN RCPTS 6.772% 09/01/35		12/30/2021	AZL - PIMCO BAB		2,351,954	1,655,000	37,048
59447T-KN-2	MICHIGAN ST FIN AUTH REVENUE LGD 0.4 3.610% 11/01/32		12/30/2021	AZL - PIMCO BAB		2,427,859	2,205,000	13,046
59447T-XW-8	MICHIGAN ST FIN AUTH REVENUE LGD 0.4 3.084% 12/01/34		12/30/2021	AZL - PIMCO BAB		692,322	650,000	1,615
59447T-XX-6	MICHIGAN ST FIN AUTH REVENUE LGD 0.4 3.384% 12/01/40		12/30/2021	AZL - PIMCO BAB		334,738	310,000	845

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
594615-HY-5	MICHIGAN ST BLDG AUTH REVENUE LGD 0.4 2.705% 10/15/40		12/30/2021	AZL - PIMCO BAB		1,117,103	1,160,000	6,537
594712-PP-0	MICHIGAN ST UNIV REVS 6.173% 02/15/50		12/30/2021	AZL - PIMCO BAB		2,858,514	2,245,000	51,969
604146-BM-1	MINNESOTA ST GEN FUND REVENUE 5.077% 06/01/43		12/30/2021	AZL - PIMCO BAB		3,095,056	2,940,000	12,024
60534R-TM-1	MISSISSIPPI ST DEV BANK SPL OB 6.413% 01/01/40		12/30/2021	AZL - PIMCO BAB		103,092	70,000	2,232
60636A-JD-6	MISSOURI ST HLTH & EDUCTNL FAC 4.072% 10/15/44		12/30/2021	AZL - PIMCO BAB		141,786	115,000	976
60636A-MQ-3	MISSOURI ST HLTH & EDUCTNL FAC LGD 0.4 3.651% 01/15/46		12/30/2021	AZL - PIMCO BAB		112,067	95,000	1,590
60636A-MR-1	MISSOURI ST HLTH & EDUCTNL FAC LGD 0.4 3.471% 01/15/36		12/30/2021	AZL - PIMCO BAB		178,276	155,000	2,466
60636W-NU-5	MISSOURI ST HIGHWAYS & TRANSIT 5.445% 05/01/33		12/30/2021	AZL - PIMCO BAB		2,883,648	2,300,000	20,525
626207-YF-5	MUNICIPAL ELEC AUTH GA 6.637% 04/01/57		12/30/2021	AZL - PIMCO BAB		3,571,061	2,362,000	38,756
626207-YM-0	MUNICIPAL ELEC AUTH GA 6.655% 04/01/57		12/30/2021	AZL - PIMCO BAB		2,047,675	1,333,000	21,931
63968A-QR-9	NEBRASKA ST PUBLIC PWR DIST RE 5.423% 01/01/43		12/30/2021	AZL - PIMCO BAB		244,363	185,000	4,988
644693-KW-2	NEW HAMPSHIRE ST TURNPIKE SYS 6.009% 11/01/39		12/30/2021	AZL - PIMCO BAB		117,583	85,000	837
64577B-8J-6	NEW JERSEY ST ECON DEV AUTH RE LGD 0.4 3.820% 06/15/32		12/30/2021	AZL - PIMCO BAB		2,748,386	2,505,000	3,987
646136-6S-5	NEW JERSEY ST TRANSPRTN TRUST LGD 0.4 4.131% 06/15/42		12/30/2021	AZL - PIMCO BAB		105,455	95,000	164
646136-XR-7	NEW JERSEY ST TRANSPRTN TRUST 6.561% 12/15/40		12/30/2021	AZL - PIMCO BAB		364,780	250,000	683
646136-XS-5	NEW JERSEY ST TRANSPRTN TRUST 5.754% 12/15/28		12/30/2021	AZL - PIMCO BAB		10,216,011	8,740,000	20,954
646139-W3-5	NEW JERSEY ST TURNPIKE AUTH 7.414% 01/01/40		12/30/2021	AZL - PIMCO BAB		4,072,144	2,547,000	93,893
646139-X8-3	NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/41		12/30/2021	AZL - PIMCO BAB		3,262,410	2,094,000	73,945
647370-HY-4	NEW MEXICO ST HOSP EQUIPMENT L LGD 0.4 4.406% 08/01/46		12/30/2021	AZL - PIMCO BAB		190,018	155,000	2,827
64971M-4P-4	NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/37		12/30/2021	AZL - PIMCO BAB		359,557	275,000	6,269
64971M-5L-2	NEW YORK CITY NY TRANSITIONAL 5.572% 11/01/38		12/30/2021	AZL - PIMCO BAB		9,623,388	7,450,000	68,033
64971M-M6-6	NEW YORK CITY NY TRANSITIONAL 5.750% 02/01/35		12/30/2021	AZ Life		4,944,513	3,760,000	89,483
64971M-S7-8	NEW YORK CITY NY TRANSITIONAL 5.467% 05/01/36		12/30/2021	AZL - PIMCO BAB		302,899	230,000	2,061
64971M-ZG-0	NEW YORK CITY NY TRANSITIONAL 5.767% 08/01/36		12/30/2021	AZL - PIMCO BAB		2,498,380	2,000,000	47,738
64971W-MF-4	NEW YORK CITY NY TRANSITIONALF LGD 0.4 3.190% 08/01/25		12/30/2021	AZL - PIMCO BAB		2,067,435	1,965,000	25,944
64972F-H2-5	NEW YORK CITY NY MUNI WTR FIN 5.750% 06/15/41		12/30/2021	AZL - PIMCO BAB		399,429	275,000	659
64972F-L2-0	NEW YORK CITY NY MUNI WTR FIN 6.011% 06/15/42		12/30/2021	AZL - PIMCO BAB		343,930	230,000	576
64972F-T3-0	NEW YORK CITY NY MUNI WTR FIN 5.724% 06/15/42		12/30/2021	AZL - PIMCO BAB		467,200	320,000	763
64972F-T6-3	NEW YORK CITY NY MUNI WTR FIN 5.440% 06/15/43		12/30/2021	AZL - PIMCO BAB		801,298	560,000	1,269
64972F-Y3-4	NEW YORK CITY NY MUNI WTR FIN 5.882% 06/15/44		12/30/2021	AZL - PIMCO BAB		363,024	240,000	588
64972H-RB-0	NEW YORK CITY NY TRANSITIONAL 6.828% 07/15/40		12/30/2021	AZL - PIMCO BAB		2,002,426	1,410,000	44,126
64986A-L2-5	NEW YORK ST ENVRNMNTL FACS COR 5.807% 06/15/39		12/30/2021	AZL - PIMCO BAB		139,124	100,000	242
649902-2E-2	NEW YORK ST DORM AUTH ST PERSO 5.289% 03/15/33		12/30/2021	AZL - PIMCO BAB		2,308,845	1,925,000	29,696
649902-2F-9	NEW YORK ST DORM AUTH ST PERSO 5.389% 03/15/40		12/30/2021	AZL - PIMCO BAB		2,011,568	1,505,000	23,655
649902-T2-9	NEW YORK ST DORM AUTH ST PERSO 5.500% 03/15/30		12/30/2021	Various		5,490,353	4,710,000	75,556
649902-T3-7	NEW YORK ST DORM AUTH ST PERSO 5.600% 03/15/40		12/30/2021	AZL - PIMCO BAB		580,960	435,000	7,105
649902-T4-5	NEW YORK ST DORM AUTH ST PERSO 5.051% 09/15/27		12/30/2021	AZL - PIMCO BAB		3,591,569	3,075,000	45,301
649907-YA-4	NEW YORK ST DORM AUTH REVENUES 4.802% 12/01/34		12/30/2021	AZL - PIMCO BAB		3,384,202	2,760,000	10,676
64990F-E2-6	NEW YORK ST DORM AUTH ST PERSO LGD 0.4 2.152% 03/15/31		12/30/2021	AZL - PIMCO BAB		2,509,475	2,500,000	27,946
64990F-MT-8	NEW YORK ST DORM AUTH ST PERSO LGD 0.4 5.628% 03/15/39		12/30/2021	AZL - PIMCO BAB		1,040,607	810,000	13,296
64990F-MV-3	NEW YORK ST DORM AUTH ST PERSO LGD 0.4 5.427% 03/15/39		12/30/2021	AZL - PIMCO BAB		2,357,210	1,870,000	29,600
64990F-RA-4	NEW YORK ST DORM AUTH ST PERSO LGD 0.4 3.057% 02/15/34		12/30/2021	AZL - PIMCO BAB		419,044	400,000	4,586
64990F-XE-9	NEW YORK ST DORM AUTH ST PERSO LGD 0.4 3.190% 02/15/43		12/30/2021	AZL - PIMCO BAB		224,654	215,000	2,572
650009-S6-1	NEW YORK ST THRUWAY AUTH LGD 0.4 3.500% 01/01/42		12/30/2021	AZL - PIMCO BAB		668,130	645,000	11,225
650035-8W-1	NEW YORK ST URBAN DEV CORP REV LGD 0.4 3.900% 03/15/33		12/30/2021	AZL - PIMCO BAB		2,658,625	2,425,000	27,584
650035-TD-0	NEW YORK ST URBAN DEV CORP REV 5.770% 03/15/39		12/30/2021	Various		12,782,439	10,410,000	175,192
657382-AR-8	NORTH AUGUSTA SC PUBLIC FACS C LGD 0.4 4.987% 11/01/48		12/30/2021	AZL - PIMCO BAB		4,973,233	4,470,000	36,534
658308-AB-7	NORTH CAROLINA ST TURNPIKE AUT 5.418% 01/01/41		12/30/2021	AZL - PIMCO BAB		375,598	280,000	7,543
66285W-B2-1	N TX TOLLWAY AUTH REVENUE LGD 0.4 3.079% 01/01/42		12/30/2021	AZL - PIMCO BAB		1,053,520	1,040,000	15,922
66285W-FB-7	N TX TOLLWAY AUTH REVENUE 6.718% 01/01/49		12/30/2021	AZL - PIMCO BAB		1,719,699	1,026,000	34,272
663903-DN-9	N E OH REGL SWR DIST 5.438% 11/15/32		12/30/2021	AZ Life		1,878,851	1,470,000	9,992
664845-DQ-4	NORTHERN CALIF PWR AGY REV 7.311% 06/01/40		12/30/2021	AZL - PIMCO BAB		2,856,014	1,930,000	11,367
665250-BW-5	NTHRN IL MUNI PWR AGY PWR PROJ 6.859% 01/01/39		12/30/2021	AZL - PIMCO BAB		1,271,794	930,000	31,717
677632-G9-6	OHIO ST UNIV LGD 0.4 4.048% 12/01/56		12/30/2021	AZL - PIMCO BAB		550,467	427,000	1,392
677632-MV-0	OHIO ST UNIV 4.910% 06/01/40		12/30/2021	AZL - PIMCO BAB		614,832	455,000	1,800
677659-V7-6	OHIO ST WTR DEV AUTH REV 4.917% 06/01/42		12/30/2021	AZL - PIMCO BAB		350,390	270,000	1,069
67766W-QG-0	OHIO ST WTR DEV AUTH WTR 4.879% 12/01/34		12/30/2021	AZL - PIMCO BAB		9,021,475	7,665,000	30,126
67910H-MT-4	OKLAHOMA ST MUN PWR AUTH PWR 6.440% 01/01/45		12/30/2021	AZL - PIMCO BAB		673,116	445,000	14,249
681793-4Q-5	OMAHA PUB PWR DIST NEB ELEC RE 5.431% 02/01/41		12/30/2021	Various		2,335,162	1,840,000	41,360
684273-HC-2	ORANGE CNTY CA LOCAL TRANSPRTN 6.908% 02/15/41		12/30/2021	AZL - PIMCO BAB		9,755,177	6,550,000	169,678
68428T-AD-9	ORANGE CNTY CA SANTN DIST WSTW 6.400% 02/01/44		12/30/2021	AZL - PIMCO BAB		291,080	195,000	5,165
68607D-NL-5	OREGON ST DEPT OF TRANSPRTN HI 5.834% 11/15/34		12/30/2021	AZL - PIMCO BAB		1,336,911	985,000	7,183
68607D-VH-5	OREGON ST DEPT OF TRANSPRTN HI LGD 0.4 1.660% 11/15/31		12/30/2021	AZL - PIMCO BAB		1,697,432	1,760,000	3,652
702274-AW-1	PASADENA CA PUBLIC FING AUTH L 7.148% 03/01/43		12/30/2021	AZL - PIMCO BAB		424,485	265,000	6,261
70869P-FT-9	PENNSYLVANIA ST ECON DEV FINGA 6.532% 06/15/39		12/30/2021	AZL - PIMCO BAB		408,549	290,000	789

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70869P-NC-7	PENNSYLVANIA ST ECON DEV FINGA LGD 0.4 3.143% 06/15/42		12/30/2021	AZL - PIMCO BAB		159,320	160,000	210
709221-TG-0	PENNSYLVANIA ST TURNPIKE COMMI 6.378% 12/01/37		12/30/2021	AZL - PIMCO BAB		110,894	80,000	411
709223-A2-7	PENNSYLVANIA ST TURNPIKE COMMI 5.511% 12/01/45		12/30/2021	AZL - PIMCO BAB		584,478	415,000	1,842
709223-VZ-1	PENNSYLVANIA ST TURNPIKE COMMI 6.105% 12/01/39		12/30/2021	AZL - PIMCO BAB		367,698	257,000	1,264
709223-ZZ-7	PENNSYLVANIA ST TURNPIKE COMMI 5.561% 12/01/49		12/30/2021	AZL - PIMCO BAB		976,479	665,000	2,979
70922P-AN-2	PENNSYLVANIA ST TURNPIKE COMMI 3.229% 12/01/26		12/30/2021	AZL - PIMCO BAB		1,998,222	1,840,000	4,786
709235-Q3-2	PENNSYLVANIA ST UNIV LGD 0.4 2.888% 09/01/50		12/30/2021	AZL - PIMCO BAB		225,441	230,000	2,196
709235-ZR-9	PENNSYLVANIA ST UNIV LGD 0.4 3.573% 09/01/37		12/30/2021	AZL - PIMCO BAB		445,304	400,000	4,724
709235-ZS-7	PENNSYLVANIA ST UNIV LGD 0.4 3.793% 09/01/47		12/30/2021	AZL - PIMCO BAB		352,228	310,000	3,887
73358W-CW-2	PORT AUTH OF NEW YORK & NEW JE 5.647% 11/01/40		12/30/2021	AZ Life		208,475	150,000	1,388
73358W-CX-0	PORT AUTH OF NEW YORK & NEW JE 5.647% 11/01/40		12/30/2021	Various		229,322	165,000	1,527
73358W-EK-6	PORT AUTH OF NEW YORK & NEW JE 4.926% 10/01/51		12/30/2021	Various		1,298,524	945,000	11,508
73358W-F8-2	PORT AUTH OF NEW YORK & NEW JE LGD 0.4 4.229% 10/15/57		12/30/2021	AZL - PIMCO BAB		658,244	530,000	4,670
73358W-JA-3	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/62		12/30/2021	Various		4,195,986	3,205,000	35,323
73358W-RP-1	PORT AUTH OF NEW YORK & NEW JE 4.960% 08/01/46		12/30/2021	AZL - PIMCO BAB		1,462,309	1,085,000	22,274
73358W-RQ-9	PORT AUTH OF NEW YORK & NEW JE 5.310% 08/01/46		12/30/2021	AZL - PIMCO BAB		22,378,418	20,470,000	449,879
73358W-TZ-7	PORT AUTH OF NEW YORK & NEW JE 4.426% 10/15/34		12/30/2021	AZL - PIMCO BAB		997,078	920,000	8,483
73358W-X9-0	PORT AUTH OF NEW YORK & NEW JE LGD 0.4 4.031% 09/01/48		12/30/2021	AZL - PIMCO BAB		108,551	90,000	1,199
73358W-XQ-2	PORT AUTH OF NEW YORK & NEW JE LGD 0.4 4.810% 10/15/65		12/30/2021	AZL - PIMCO BAB		354,000	260,000	2,605
73358X-CN-0	PORT AUTH OF NEW YORK & NEW JE LGD 0.4 3.175% 07/15/60		12/30/2021	AZL - PIMCO BAB		153,041	155,000	2,256
73474T-AP-5	PORT OF MORROW OR TRANSMISSION LGD 0.4 2.987% 09/01/36		12/30/2021	AZL - PIMCO BAB		229,179	215,000	2,123
73474T-AT-7	PORT OF MORROW OR TRANSMISSION LGD 0.4 2.543% 09/01/40		12/30/2021	AZL - PIMCO BAB		207,909	215,000	1,807
73474T-AU-4	PORT OF MORROW OR TRANSMISSION LGD 0.4 2.533% 09/01/43		12/30/2021	AZL - PIMCO BAB		117,769	125,000	1,047
759136-QP-2	REGL TRANSPRTN DIST CO SALES T 5.844% 11/01/50		12/30/2021	AZL - PIMCO BAB		1,029,814	675,000	6,465
75913T-GJ-7	REGL TRANSPRTN DIST CO COPS LGD 0.2 7.672% 06/01/40		12/30/2021	AZL - PIMCO BAB		462,765	300,000	1,854
759911-S6-8	REGIONAL TRANSN AUTH ILL 6.000% 07/01/35		12/30/2021	AZ Life		6,793,075	5,285,000	157,669
768874-SG-5	RIVERSIDE CA ELEC REVENUE 7.605% 10/01/40		12/30/2021	AZL - PIMCO BAB		121,088	75,000	1,410
769076-UG-3	RIVERSIDE CA WTR REVENUE 6.349% 10/01/39		12/30/2021	AZL - PIMCO BAB		95,870	65,000	1,020
769125-DW-2	RIVERSIDE CNTY CA TRANSPRTN CO 6.807% 06/01/39		12/30/2021	AZL - PIMCO BAB		520,545	365,000	2,001
76913C-BF-5	RIVERSIDE CNTY CA PENSN OBLG LGD 0.4 3.818% 02/15/38		12/30/2021	AZL - PIMCO BAB		2,068,937	1,855,000	26,559
783186-NH-8	RUTGERS NJ ST UNIV 5.665% 05/01/40		12/30/2021	AZL - PIMCO BAB		469,297	350,000	3,250
783186-NJ-4	RUTGERS NJ ST UNIV 5.545% 05/01/29		12/30/2021	AZL - PIMCO BAB		1,863,355	1,615,000	14,677
783186-UJ-6	RUTGERS NJ ST UNIV LGD 0.4 3.270% 05/01/43		12/30/2021	AZL - PIMCO BAB		272,212	260,000	1,393
786005-PN-2	SACRAMENTO CA MUNI UTILITY DIS 6.156% 05/15/36		12/30/2021	AZL - PIMCO BAB		4,957,481	3,585,000	27,587
78605Q-AJ-6	SACRAMENTO CA PUBLIC FING AUTH 5.637% 04/01/50		12/30/2021	AZL - PIMCO BAB		887,757	640,000	8,919
786134-RN-8	SACRAMENTO CNTY CALIF SANTN DI 6.325% 08/01/40		12/30/2021	AZL - PIMCO BAB		117,120	80,000	2,094
79467B-BA-2	SALES TAX SECURITIZATION CORP LGD 0.4 3.330% 01/01/30		12/30/2021	AZL - PIMCO BAB		1,477,069	1,380,000	22,849
79467B-CM-5	SALES TAX SECURITIZATION CORP LGD 0.4 4.637% 01/01/40		12/30/2021	AZL - PIMCO BAB		406,545	340,000	7,839
79574C-ER-0	SALT RIVER AZ PROJ AGRIC IMPT& LGD 0.4 2.570% 01/01/50		12/30/2021	AZL - PIMCO BAB		128,635	135,000	1,725
79575D-E6-3	SALT RIVER AZ PROJ AGRIC IMPT 4.839% 01/01/41		12/30/2021	AZL - PIMCO BAB		753,762	580,000	13,955
796253-U9-1	SAN ANTONIO TX ELEC & GAS REVE 5.718% 02/01/41		12/30/2021	AZL - PIMCO BAB		227,271	165,000	3,905
796253-Y3-0	SAN ANTONIO TX ELEC & GAS REVE 5.808% 02/01/41		12/30/2021	AZL - PIMCO BAB		447,467	315,000	7,572
797400-FN-3	SAN DIEGO CNTY CA REGL TRANSPR 5.911% 04/01/48		12/30/2021	AZL - PIMCO BAB		208,760	140,000	2,046
79741T-AR-5	SAN DIEGO CNTY CALIF WTR AUTH 6.138% 05/01/49		12/30/2021	AZL - PIMCO BAB		298,696	200,000	2,012
79765D-XK-1	SAN FRANCISCO CITY & CNTY CA C LGD 0.2 6.487% 11/01/41		12/30/2021	AZL - PIMCO BAB		137,602	95,000	1,010
79765R-SU-4	SAN FRANCISCO CITY & CNTY CA P 5.500% 11/01/25		12/30/2021	AZ Life		1,010,758	920,000	8,293
79765R-SV-2	SAN FRANCISCO CITY & CNTY CA P 6.000% 11/01/40		12/30/2021	AZL - PIMCO BAB		9,395,854	7,010,000	68,932
79765R-TK-5	SAN FRANCISCO CITY & CNTY CA P 6.000% 11/01/40		12/30/2021	AZL - PIMCO BAB		379,313	280,000	2,753
79765R-TL-3	SAN FRANCISCO CITY & CNTY CA P 6.950% 11/01/50		12/30/2021	AZL - PIMCO BAB		465,074	285,000	3,246
79768H-AL-2	SAN FRANCISCO CITY & CNTY CA P 5.820% 10/01/40		12/30/2021	AZL - PIMCO BAB		263,919	185,000	2,662
80168N-EP-0	SANTA CLARA VLY CA TRANSPRTN A 5.876% 04/01/32		12/30/2021	AZL - PIMCO BAB		9,042,970	7,560,000	109,822
837151-AA-7	SOUTH CAROLINA ST PUBLIC SVC A 6.454% 01/01/50		12/30/2021	AZL - PIMCO BAB		1,028,337	654,000	20,987
84247P-EP-2	SOUTHERN CALIF PUB PWR AUTH 5.921% 07/01/35		12/30/2021	AZL - PIMCO BAB		7,009,614	5,150,000	151,619
843375-ZL-3	STHRN MINNESOTA ST MUNI PWR AG 5.926% 01/01/43		12/30/2021	AZL - PIMCO BAB		482,160	350,000	10,313
85732P-CC-2	STATE PUB SCH BLDG AUTH PA REV 5.426% 09/15/26		12/30/2021	AZ Life		1,064,596	920,000	14,560
86657M-BK-1	SUMTER LANDING FL CDD RECREATI LGD 0.4 4.172% 10/01/47		12/30/2021	AZL - PIMCO BAB		364,074	320,000	3,301
873519-ML-3	TACOMA WA ELEC SYS REVENUE 5.966% 01/01/35		12/30/2021	AZL - PIMCO BAB		6,394,828	4,600,000	136,456
87354T-BG-9	TACOMA WASH REGL WTR SUPPLY SY 5.621% 12/01/40		12/30/2021	Various		759,518	555,000	2,513
874461-GK-6	TALLAHASSEE FLA CONS UTIL SYS 5.218% 10/01/40		12/30/2021	AZL - PIMCO BAB		523,037	390,000	5,031
874476-HD-9	TALLAHASSEE FLA ENERGY SYS REV 5.969% 10/01/40		12/30/2021	AZL - PIMCO BAB		779,143	545,000	8,042
875124-EU-9	TAMPA BAY FL WTR REGL WTR SPLY 3.052% 10/01/28		12/30/2021	AZL - PIMCO BAB		981,493	920,000	6,942
875124-EW-5	TAMPA BAY FL WTR REGL WTR SPLY 3.252% 10/01/30		12/30/2021	AZL - PIMCO BAB		988,788	920,000	7,396
87638T-EG-4	TARRANT CNTY TX CULTURAL EDU F 4.366% 11/15/47		12/30/2021	AZ Life		270,105	220,000	1,201
88213A-DZ-5	TEXAS ST A & M UNIV REVENUES LGD 0.4 3.993% 05/15/37		12/30/2021	AZL - PIMCO BAB		1,013,389	920,000	4,592
882667-AZ-1	TEXAS ST PRIV ACTIVITY BOND SU LGD 0.4 3.922% 12/31/49		12/30/2021	AZL - PIMCO BAB		255,093	230,000	4,510

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
88278P-VJ-0	TEXAS ST UNIV SYS FING REVENUE 3.531% 03/15/28		12/30/2021	AZL - PIMCO BAB		1,364,619	1,285,000	13,234
88278P-VL-5	TEXAS ST UNIV SYS FING REVENUE 3.781% 03/15/30		12/30/2021	AZL - PIMCO BAB		982,615	920,000	10,146
88278P-VM-3	TEXAS ST UNIV SYS FING REVENUE 4.123% 03/15/35		12/30/2021	AZL - PIMCO BAB		1,131,575	1,050,000	12,627
88283L-HU-3	TEXAS ST TRANSPRTN COMMISSIONS 5.178% 04/01/30		12/30/2021	AZL - PIMCO BAB		12,066,425	10,065,000	128,844
89602N-VM-3	TRIBOROUGH NY BRIDGE & TUNNEL 5.550% 11/15/40		12/30/2021	AZL - PIMCO BAB		977,839	720,000	4,995
899154-BC-1	TULARE CNTY CA PENSN OBLG LGD 0.4 4.159% 06/01/30		12/30/2021	AZL - PIMCO BAB		2,082,825	1,840,000	6,165
899154-BF-4	TULARE CNTY CA PENSN OBLG LGD 0.4 4.309% 06/01/33		12/30/2021	AZL - PIMCO BAB		1,234,849	1,100,000	3,818
913366-DF-4	UNIV OF CALIFORNIA CA RGTS MED 6.583% 05/15/49		12/30/2021	AZL - PIMCO BAB		1,017,211	665,000	5,472
913366-EP-1	UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/48		12/30/2021	AZL - PIMCO BAB		391,739	255,000	2,087
913366-EQ-9	UNIV OF CALIFORNIA CA RGTS MED 6.398% 05/15/31		12/30/2021	AZL - PIMCO BAB		1,332,427	1,045,000	8,357
91412F-7Y-7	UNIVERSITY CALIF REVS 5.770% 05/15/43		12/30/2021	Various		581,612	420,000	3,029
91412G-DZ-5	UNIV OF CALIFORNIA CA REVENUES 5.946% 05/15/45		12/30/2021	AZL - PIMCO BAB		442,537	315,000	2,341
91412G-EA-9	UNIV OF CALIFORNIA CA REVENUES 6.296% 05/15/50		12/30/2021	AZL - PIMCO BAB		3,031,289	2,325,000	18,298
91412G-HA-6	UNIV OF CALIFORNIA CA REVENUES LGD 0.4 4.858% 05/15/12		12/30/2021	AZL - PIMCO BAB		129,061	89,000	540
91412G-VC-6	UNIV OF CALIFORNIA CA REVENUES 4.765% 05/15/44		12/30/2021	AZL - PIMCO BAB		2,937,078	2,755,000	16,409
91412G-XP-5	UNIV OF CALIFORNIA CA REVENUES 3.259% 05/15/24		12/30/2021	AZL - PIMCO BAB		1,934,852	1,840,000	7,496
91412G-XU-4	UNIV OF CALIFORNIA CA REVENUES 3.909% 05/15/29		12/30/2021	AZL - PIMCO BAB		2,201,584	1,945,000	9,504
91412G-XY-6	UNIV OF CALIFORNIA CA REVENUES LGD 0.4 4.131% 05/15/45		12/30/2021	AZL - PIMCO BAB		258,845	220,000	1,136
91412H-FG-3	UNIV OF CALIFORNIA CA REVENUES LGD 0.4 3.349% 07/01/29		12/30/2021	AZL - PIMCO BAB		2,320,134	2,115,000	35,219
914245-BR-5	UNIV OF DELAWARE DE LGD 0.4 4.221% 11/01/58		12/30/2021	AZL - PIMCO BAB		136,139	105,000	726
91425M-CD-7	UNIVERSITY OF DELAWARE REV 5.866% 11/01/40		12/30/2021	AZL - PIMCO BAB		598,008	435,000	4,182
914713-K6-8	UNIV OF NORTH CAROLINA NC AT C 3.847% 12/01/34		12/30/2021	AZL - PIMCO BAB		277,944	240,000	744
914713-P2-2	UNIV OF NORTH CAROLINA NC AT C LGD 0.4 3.327% 12/01/36		12/30/2021	AZL - PIMCO BAB		253,520	230,000	616
914805-EZ-5	UNIV OF PITTSBURGH PA HGR EDU LGD 0.4 3.277% 09/15/28		12/30/2021	AZL - PIMCO BAB		1,014,594	920,000	8,793
914805-FB-7	UNIV OF PITTSBURGH PA HGR EDU LGD 0.4 3.327% 09/15/29		12/30/2021	AZL - PIMCO BAB		2,451,712	2,207,000	21,416
915137-5G-4	UNIV OF TEXAS TX 4.837% 08/15/26		12/30/2021	AZL - PIMCO BAB		4,040,456	3,680,000	66,751
915137-5R-0	UNIV OF TEXAS TX 4.794% 08/15/46		12/30/2021	AZL - PIMCO BAB		402,330	300,000	5,393
91514A-DE-2	UNIV OF TEXAS TX UNIV REVENUES LGD 0.4 3.852% 08/15/46		12/30/2021	AZL - PIMCO BAB		354,093	285,000	4,117
915217-SB-0	UNIV OF VIRGINIA VA UNIV REVEN 5.000% 09/01/40		12/30/2021	AZL - PIMCO BAB		422,975	312,000	5,157
915217-XA-6	UNIV OF VIRGINIA VA UNIV REVEN LGD 0.4 3.227% 09/01/19		12/30/2021	AZL - PIMCO BAB		133,779	125,000	1,333
91523N-FP-6	UNIV OF WASHINGTON WA UNIV REV 6.060% 07/01/39		12/30/2021	AZL - PIMCO BAB		179,320	120,000	3,616
91523N-GW-0	UNIV OF WASHINGTON WA UNIV REV 4.997% 10/01/40		12/30/2021	AZL - PIMCO BAB		335,460	255,000	3,150
916277-LA-2	UPPER OCCOQUAN VA SEWAGE AUTH 6.000% 07/01/43		12/30/2021	AZL - PIMCO BAB		163,439	110,000	3,282
91754C-BQ-2	UTAH ST BRD REGTS AUXILIARY & 6.306% 04/01/36		12/30/2021	AZL - PIMCO BAB		1,297,292	920,000	14,343
917565-LB-7	UTAH TRAN AUTH SALES TAX REV 5.937% 06/15/39		12/30/2021	AZL - PIMCO BAB		180,536	132,000	327
917565-LK-7	UTAH TRAN AUTH SALES TAX REV 5.705% 06/15/40		12/30/2021	AZL - PIMCO BAB		1,042,044	760,000	1,807
91756T-AV-3	UTAH ST MUNI PWR AGY PWR SPLY LGD 0.4 3.806% 07/01/36		12/30/2021	AZL - PIMCO BAB		979,156	920,000	17,410
927063-CJ-4	VLG CENTER FL CDD UTILITY REVE 5.015% 10/01/36		12/30/2021	AZL - PIMCO BAB		1,466,564	1,195,000	14,816
927781-VE-1	VIRGINIA ST CLG BLDG AUTH EDUC 4.830% 02/01/30		12/30/2021	AZ Life		4,315,948	3,640,000	72,767
927781-VX-9	VIRGINIA ST CLG BLDG AUTH EDUC 5.600% 09/01/40		12/30/2021	AZL - PIMCO BAB		581,556	415,000	7,682
92778V-KF-4	VIRGINIA ST CLG BLDG AUTH EDUC LGD 0.4 1.865% 02/01/31		12/30/2021	AZL - PIMCO BAB		6,402,616	6,515,000	50,289
928077-KD-7	VIRGINIA ST PORT AUTH PORT FAC LGD 0.4 4.478% 07/01/45		12/30/2021	AZL - PIMCO BAB		1,297,280	1,195,000	26,607
93730P-AC-0	WASHINGTON ST BIOMEDICAL RESEA 6.516% 07/01/42		12/30/2021	AZL - PIMCO BAB		462,728	310,000	10,044
956704-ZP-8	WEST VIRGINIA ST UNIV REVENUES 4.471% 10/01/42		12/30/2021	AZL - PIMCO BAB		185,958	155,000	1,713
3199999. Subtotal - Bonds - U.S. Special Revenues						853,876,620	707,209,050	7,258,600
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	A	01/06/2021	MORGAN STANLEY & CO. LLC		293,040	288,000	3,503
001055-AF-9	AFLAC INC SENIOR UNSECURED 6.450% 08/15/40		12/30/2021	AZ Life		233,392	164,000	3,967
00774M-AZ-8	AERCAP IRELAND CAPITAL DAC / AERCA	D	10/21/2021	GOLDMAN SACHS & CO LLC		5,709,551	5,723,000	
001055-AQ-5	AFLAC INC SENIOR UNSECURED 2.875% 10/15/26		12/30/2021	AZ Life		1,071,091	1,019,000	6,103
00110X-AC-8	AFN_21-1A - ABS		05/26/2021	CREDIT SUISSE SECURITIES (USA) LLC		2,771,995	2,773,333	
001055-AR-3	AFLAC INC SENIOR UNSECURED 4.000% 10/15/46		12/30/2021	AZ Life		1,464,534	1,266,000	10,550
00119H-AJ-9	AGL_19-1A - ABS		10/07/2021	JP MORGAN SECURITIES LLC		5,800,000	5,800,000	
001055-AY-8	AFLAC INC SENIOR UNSECURED 4.750% 01/15/49		12/30/2021	AZ Life		79,934	61,000	1,328
008511-AN-7	AGL_20-7A - ABS		06/28/2021	BARCLAYS CAPITAL INC		7,700,000	7,700,000	
0010EP-AF-5	AEP TEXAS CENTRAL CO SENIOR UNSECURED 6.650% 02/15/33		12/30/2021	AZ Life		228,152	166,000	4,140
14180L-AA-4	AIR TRANSPORT SERVICES GROUP INC		04/14/2021	TRUIST SECURITIES, INC		578,719	560,000	7,825
001192-AH-6	AGL CAPITAL CORP SENIOR UNSECURED 5.875% 03/15/41		12/30/2021	AZ Life		210,769	155,000	2,656
00179V-AF-3	AMSR_21-SFR2 - ABS		06/23/2021	GOLDMAN SACHS & CO LLC		2,207,920	2,208,000	
001192-AK-9	AGL CAPITAL CORP SENIOR UNSECURED 4.400% 06/01/43		12/30/2021	AZ Life		96,484	85,000	301
00180U-AE-5	AMSR_21-SFR3 - ABS		09/10/2021	GOLDMAN SACHS & CO LLC		1,649,988	1,650,000	
001192-AL-7	AGL CAPITAL CORP SENIOR UNSECURED 3.875% 11/15/25		12/30/2021	AZL - Core Active		844,393	791,000	3,831
05323*-AA-7	AUTOMATION SMC HOLDINGS INC		12/31/2021	SCHEDULED ACQUISITION		4,853	4,853	
001306-AB-5	AHS HOSPITAL CORP SENIOR UNSECURED 5.024% 07/01/45		12/30/2021	AZ Life		1,469,333	1,089,000	27,204
05324#-AA-2	AUTOMATION SMC HOLDINGS INC		12/31/2021	SCHEDULED ACQUISITION		1,074,394	1,074,394	
00139P-AA-6	AIG SUNAMER GLOB FIN X SENIOR SECURED 6.900% 03/15/32		12/30/2021	AZ Life		1,961,344	1,416,000	28,497

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
BHM28F-T6-8	AUTOMATION SOLUTIONS INC		12/31/2021	Various		120,704	109,510	
00184A-AC-9	TIME WARNER INC SENIOR UNSECURED 7.625% 04/15/31		12/30/2021	AZ Life		16,680,161	12,390,000	196,820
05401A-AR-2	AVOLON HOLDINGS FUNDING LTD	D	08/18/2021	Various		978,829	1,054,065	
00184A-AG-0	TIME WARNER INC SENIOR UNSECURED 7.700% 05/01/32		12/30/2021	AZ Life		285,926	215,000	2,713
06051G-JT-7	BANK OF AMERICA CORP		06/29/2021	JP MORGAN SECURITIES LLC		10,299,700	10,000,000	51,501
00206R-BA-9	AT&T INC SENIOR UNSECURED 5.550% 08/15/41		12/30/2021	AZ Life		269,803	208,000	4,329
05685A-AG-3	BCC_21-4A - ABS		08/12/2021	JEFFERIES & CO. INC.		3,750,000	3,750,000	
00206R-BH-4	AT&T INC SENIOR UNSECURED 4.300% 12/15/42		12/30/2021	AZ Life		162,645	146,000	262
05684P-AE-6	BCC_21-6A - ABS		10/26/2021	CREDIT SUISSE SECURITIES (USA) LLC		6,000,000	6,000,000	
00206R-CG-5	AT&T INC SENIOR UNSECURED 4.800% 06/15/44		12/30/2021	AZL - Core Active		216,427	183,000	366
21871F-AN-8	BCORE_19-CORE		06/24/2021	BANC OF AMERICA SECURITIES LLC		3,976,233	3,991,200	2,843
00206R-GL-0	AT&T INC SENIOR UNSECURED 4.100% 02/15/28		12/30/2021	AZ Life		2,043,577	1,845,000	28,367
07387#-AA-2	BEAR SWAMP FINANCE LP		09/30/2021	SCHEDULED ACQUISITION		14,752	14,752	
00206R-GN-6	AT&T INC SENIOR UNSECURED 6.550% 01/15/28		12/30/2021	AZ Life		813,293	666,000	19,994
05766G-AE-7	BOBA_21-2A - ABS		10/20/2021	BANC OF AMERICA SECURITIES LLC		4,528,302	4,528,302	
00206R-GR-7	AT&T INC SENIOR UNSECURED 7.875% 02/15/30		12/30/2021	AZ Life		2,813,109	2,059,000	60,805
097023-CW-3	BOEING CO		03/26/2021	CITIGROUP GLOBAL MARKETS, INC		2,753,564	2,200,000	52,858
00206R-GS-5	AT&T INC SENIOR UNSECURED 6.875% 10/15/31		12/30/2021	AZ Life		373,623	279,000	3,996
102590-A#-3	BOWLES FLUIDICS CORPORATION		12/31/2021	Various		17,859	17,859	
00206R-GV-8	AT&T INC SENIOR UNSECURED 8.750% 03/01/31		12/30/2021	AZ Life		15,088,823	10,278,000	297,277
102590-A@-5	BOWLES FLUIDICS CORPORATION		12/31/2021	Various		20,243	20,243	
00206R-GX-4	AT&T INC SENIOR UNSECURED 6.550% 06/15/34		12/30/2021	AGI Core Fixed Income		87,101	65,000	177
10569E-AD-3	BRAVO_21-NQM2		08/12/2021	CREDIT SUISSE SECURITIES (USA) LLC		2,180,989	2,181,000	6,240
00206R-JD-5	AT&T INC SENIOR UNSECURED 6.200% 03/15/40		12/30/2021	AGI Core Fixed Income		2,643,420	2,000,000	36,167
10569E-AE-1	BRAVO_21-NQM2		08/12/2021	CREDIT SUISSE SECURITIES (USA) LLC		6,299,787	6,300,000	23,972
00206R-KA-9	AT&T INC SENIOR UNSECURED 3.650% 06/01/51		12/30/2021	AZ Life		192,660	187,000	550
105690-AE-1	BRAVO_21-NQM3		10/29/2021	GOLDMAN SACHS & CO LLC		1,771,551	1,771,553	6,535
00206R-KB-7	AT&T INC SENIOR UNSECURED 3.850% 06/01/60		12/30/2021	AZ Life		194,211	187,000	580
11135F-BL-4	BROADCOM INC		03/31/2021	CONVERSION		1,521,581	1,750,000	
00206R-KF-8	AT&T INC SENIOR UNSECURED 3.500% 02/01/61		12/30/2021	AZ Life		200,512	206,000	2,984
056054-AK-5	BX_19-XL		07/14/2021	GOLDMAN SACHS & CO LLC		4,480,916	4,468,349	297
002819-AC-4	ABBOTT LABORATORIES SENIOR UNSECURED 6.150% 11/30/37		12/30/2021	AZ Life		1,992,862	1,360,000	6,970
12433A-AJ-8	BX_20-FOX		05/15/2021	SCHEDULED ACQUISITION				
002824-AV-2	ABBOTT LABORATORIES SENIOR UNSECURED 6.000% 04/01/39		12/30/2021	AZL - Core Active		566,157	395,000	5,859
05609R-AQ-7	BX_21-BXMF		10/28/2021	BANC OF AMERICA SECURITIES LLC		12,894,703	13,000,000	
002824-BG-4	ABBOTT LABORATORIES SENIOR UNSECURED 4.750% 11/30/36		12/30/2021	AGI Core Fixed Income		2,130,943	1,678,000	6,642
12434D-AS-1	BX_21-LGCY		10/13/2021	MORGAN STANLEY & CO. LLC		11,181,943	11,290,000	
002824-BH-2	ABBOTT LABORATORIES SENIOR UNSECURED 4.900% 11/30/46		12/30/2021	AZ Life		1,610,386	1,186,000	4,843
05609P-AS-7	BX_21-PAC		10/18/2021	DEUTSCHE BANK SECURITIES INC		9,974,956	10,000,000	
00287Y-AM-1	ABBVIE INC SENIOR UNSECURED 4.400% 11/06/42		12/30/2021	Various		8,824,278	7,503,000	49,520
12434C-AQ-7	BX_21-SDMF		09/17/2021	MORGAN STANLEY & CO. LLC		6,281,048	6,300,000	
00287Y-AQ-2	ABBVIE INC SENIOR UNSECURED 3.600% 05/14/25		12/30/2021	AZ Life		4,982,219	4,688,000	21,565
05608W-AQ-7	BX_21-SOAR		06/11/2021	CITIGROUP GLOBAL MARKETS, INC		14,100,000	14,100,000	
00287Y-AR-0	ABBVIE INC SENIOR UNSECURED 4.500% 05/14/35		12/30/2021	AZ Life		2,845,084	2,389,000	13,737
05609V-AN-5	BX_21-VOLT		09/15/2021	CITIGROUP GLOBAL MARKETS, INC		5,000,000	5,000,000	
00287Y-AS-8	ABBVIE INC SENIOR UNSECURED 4.700% 05/14/45		12/30/2021	Various		6,826,671	5,545,000	33,301
05609V-AQ-8	BX_21-VOLT		09/15/2021	CITIGROUP GLOBAL MARKETS, INC		4,200,000	4,200,000	
00287Y-AW-9	ABBVIE INC SENIOR UNSECURED 4.450% 05/14/46		12/30/2021	AZ Life		1,890,374	1,574,000	8,950
05609K-AN-9	BX_21-XL2		10/14/2021	CITIGROUP GLOBAL MARKETS, INC		12,934,952	13,000,000	
00287Y-BD-0	ABBVIE INC SENIOR UNSECURED 4.875% 11/14/48		12/30/2021	AZ Life		1,701,188	1,313,000	8,179
12467A-AF-5	C&S GROUP ENTERPRISES LLC		06/10/2021	Various		221,358	224,000	2,833
00287Y-CX-5	ABBVIE INC SENIOR UNSECURED 3.800% 03/15/25		12/30/2021	AGI Core Fixed Income		633,116	595,000	6,595
13033D-AF-2	CAHFA_21-1 IS		03/16/2021	CITIGROUP GLOBAL MARKETS, INC		1,122,581		8,644
00287Y-DA-4	ABBVIE INC SENIOR UNSECURED 4.850% 06/15/44		12/30/2021	AZL - Core Active		1,087,056	875,000	1,768
13033D-AH-8	CAHFA_21-2 IS		09/28/2021	CITIGROUP GLOBAL MARKETS, INC		1,335,893		13,036
00440E-AR-8	CHUBB INA HOLDINGS INC SENIOR UNSECURED 3.350% 05/15/24		12/30/2021	AZ Life		1,629,283	1,546,000	6,474
13033D-AK-1	CAHFA_21-3 IS		11/10/2021	CITIGROUP GLOBAL MARKETS, INC		1,089,900		7,003
00440E-AV-9	CHUBB INA HOLDINGS INC SENIOR UNSECURED 3.350% 05/03/26		12/30/2021	AZ Life		2,675,625	2,500,000	13,260
136385-AL-5	CANADIAN NATURAL RESOURCES LIMITED	A	11/01/2021	BARCLAYS CAPITAL INC		10,047,225	7,500,000	62,500
00440E-AW-7	CHUBB INA HOLDINGS INC SENIOR UNSECURED 4.350% 11/03/45		12/30/2021	AZ Life		545,417	443,000	3,051
1248EP-CD-3	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		09/02/2021	Various		655,883	626,000	3,016
00724F-AC-5	ADOBE SYSTEMS INC SENIOR UNSECURED 3.250% 02/01/25		12/30/2021	AZ Life		5,253,642	4,979,000	66,974
15135U-AX-7	CENOVUS ENERGY INC	A	10/28/2021	Various		17,749,602	17,800,000	25,000
007589-AA-2	ADVOCATE HEALTH CORP SENIOR UNSECURED 3.829% 08/15/28		12/30/2021	AZ Life		1,781,259	1,598,000	22,945
12553S-AG-9	CIFC_21-6A - ABS		09/22/2021	CITIGROUP GLOBAL MARKETS, INC		4,800,000	4,800,000	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
007944-AC-5	ADVENT HEALTH SYSTEM SENIOR UNSECURED 3.378% 03/01/23		12/30/2021	AZL - Core Active		1,944,406	1,898,000	21,193
20030N-DR-9	COMCAST CORPORATION		08/19/2021	CONVERSION		1,519,633	2,545,864	
00817Y-AF-5	AETNA INC SENIOR UNSECURED 6.625% 06/15/36		12/30/2021	AZ Life		541,505	383,000	1,057
20030N-DT-5	COMCAST CORPORATION		08/19/2021	Various		17,288,430	23,801,319	
00817Y-AG-3	AETNA INC SENIOR UNSECURED 6.750% 12/15/37		12/30/2021	AZ Life		347,069	241,000	678
20030N-DV-0	COMCAST CORPORATION		08/19/2021	Various		22,652,580	31,153,150	
008513-AC-7	AGREE LP SENIOR UNSECURED 2.600% 06/15/33		12/30/2021	AZL - Core Active		2,687,709	2,748,000	2,977
12598G-AL-1	COMM_21-LBA		03/03/2021	DEUTSCHE BANK SECURITIES INC		5,000,000	5,000,000	
00914A-AK-8	AIR LEASE CORP SENIOR UNSECURED 3.125% 12/01/30		12/30/2021	AGI Core Fixed Income		7,283,573	7,170,000	18,049
12598G-AN-7	COMM_21-LBA		03/03/2021	DEUTSCHE BANK SECURITIES INC		3,000,000	3,000,000	
010392-FB-9	ALABAMA POWER CO SENIOR UNSECURED 6.000% 03/01/39		12/30/2021	Various		766,735	553,000	10,968
212015-AT-8	CONTINENTAL RESOURCES INC		11/04/2021	Various		16,510,026	13,797,000	188,826
010392-FG-8	ALABAMA POWER CO SENIOR UNSECURED 4.100% 01/15/42		12/30/2021	AZ Life		300,672	271,000	5,093
23089*-AB-2	CUMMING CONSTRUCTION MANAGEMENT		04/01/2021	SCHEDULED ACQUISITION		23,203	23,203	
010392-FL-7	ALABAMA POWER CO SENIOR UNSECURED 4.150% 08/15/44		12/30/2021	AZ Life		513,238	443,000	6,894
126650-CZ-1	CVS HEALTH CORP		10/04/2021	RBC CAPITAL MARKETS, LLC		18,227,580	14,000,000	21,603
01400E-AD-5	ALCON FINANCE CORP SENIOR UNSECURED 2.600% 05/27/30		12/30/2021	AZ Life		5,236,764	5,200,000	12,393
23311V-AJ-6	DCP MIDSTREAM OPERATING LP		02/04/2021	TRUIST SECURITIES, INC		382,375	350,000	1,258
015271-AG-4	ALEXANDRIA REAL ESTATE E SENIOR UNSECURED 4.500% 07/30/29		12/30/2021	AZ Life		2,882,821	2,512,000	47,100
24703T-AK-2	DELL INTERNATIONAL LLC/EMC CORP		06/23/2021	EXCHANGE		319,756	320,000	11,727
015271-AH-2	ALEXANDRIA REAL ESTATE E SENIOR UNSECURED 4.300% 01/15/26		12/30/2021	AZ Life		876,735	801,000	15,786
251526-CD-9	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	02/04/2021	DEUTSCHE BANK SECURITIES INC		1,452,513	1,359,000	18,746
015271-AL-3	ALEXANDRIA REAL ESTATE E SENIOR UNSECURED 3.450% 04/30/25		12/30/2021	AZ Life		265,168	250,000	1,438
251526-CK-3	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	05/25/2021	DEUTSCHE BANK SECURITIES INC		12,801,000	12,801,000	
015271-AN-9	ALEXANDRIA REAL ESTATE E SENIOR UNSECURED 4.700% 07/01/30		12/30/2021	AZ Life		9,476,778	8,115,000	189,643
25156P-AR-4	DEUTSCHE TELEKOM INTL FIN	D	10/28/2021	BNP PARIBAS SECURITIES CORP		4,709,196	3,762,000	28,019
015271-AS-8	ALEXANDRIA REAL ESTATE E SENIOR UNSECURED 4.000% 02/01/50		12/30/2021	AZ Life		492,520	426,000	7,053
25179M-AZ-6	DEVON ENERGY CORPORATION		06/10/2021	EXCHANGE		160,102	162,000	4,627
015271-AV-1	ALEXANDRIA REAL ESTATE E SENIOR UNSECURED 1.875% 02/01/33		12/30/2021	AZ Life		2,276,193	2,433,000	18,881
25179M-BA-0	DEVON ENERGY CORPORATION		06/10/2021	EXCHANGE		339,365	354,000	6,416
015271-AX-7	ALEXANDRIA REAL ESTATE E SENIOR UNSECURED 3.000% 05/18/51		12/30/2021	AZ Life		100,855	103,000	361
25470D-BL-2	DISCOVERY COMMUNICATIONS LLC		06/15/2021	EXCHANGE		2,486,490	3,067,000	30,670
017175-AE-0	ALLEGHANY CORP SENIOR UNSECURED 3.625% 05/15/30		12/30/2021	AGI Core Fixed Income		248,865	230,000	1,042
24381V-AD-2	DRMT_21-3		09/24/2021	CREDIT SUISSE SECURITIES (USA) LLC		6,071,796	6,071,934	11,415
017475-AC-8	ALLEGIANCE CORP SENIOR UNSECURED 7.000% 10/15/26		12/30/2021	AZ Life		649,503	532,000	7,758
278300-AL-2	EATON_20-1A - ABS		08/13/2021	WELLS FARGO ADVISORS, LLC		5,000,000	5,000,000	
01748N-AE-4	ALLEGION US HOLDING CO SENIOR UNSECURED 3.550% 10/01/27		12/30/2021	AZL - Core Active		611,228	577,000	5,064
28035Q-AA-0	EDGEWELL PERSONAL CARE CO		04/14/2021	Various		328,241	308,000	4,251
01959L-AA-0	ALLINA HEALTH SYSTEM SENIOR UNSECURED 4.805% 11/15/45		12/30/2021	AZ Life		345,673	276,000	1,658
31573W-AE-1	EFMT_20-2		05/25/2021	NOMURA SECURITIES INTERNATIONAL INC		2,546,777	2,500,000	6,865
01959L-AB-8	ALLINA HEALTH SYSTEM SENIOR UNSECURED 4.430% 04/15/47		12/30/2021	AZ Life		484,969	395,000	3,646
29002Y-AC-6	ELM12_21-5A - ABS		10/13/2021	RBC CAPITAL MARKETS, LLC		5,700,000	5,700,000	
01959L-AC-6	ALLINA HEALTH SYSTEM SENIOR UNSECURED 3.887% 04/15/49		12/30/2021	AZL - Core Active		382,170	329,000	2,664
29002H-AN-9	ELMW3_19-3A - ABS		09/10/2021	MORGAN STANLEY & CO. LLC		3,000,000	3,000,000	
020002-AJ-0	ALLSTATE CORP SENIOR UNSECURED 6.900% 05/15/38		12/30/2021	AZ Life		1,301,202	920,000	7,935
29362U-AC-8	ENTEGRIS INC		04/01/2021	CITIGROUP GLOBAL MARKETS, INC		439,875	425,000	8,832
020002-AP-6	ALLSTATE CORP SENIOR UNSECURED 6.125% 12/15/32		12/30/2021	AZ Life		342,405	263,000	671
26884L-AF-6	EQT CORP		01/05/2021	Various		293,894	295,000	3,068
020002-AQ-4	ALLSTATE CORP SENIOR UNSECURED 5.350% 06/01/33		12/30/2021	AZ Life		297,599	237,000	1,021
33767W-AJ-2	FKH_21-SFR1 - ABS		06/29/2021	MORGAN STANLEY & CO. LLC		5,999,867	6,000,000	
020002-AS-0	ALLSTATE CORP SENIOR UNSECURED 5.550% 05/09/35		12/30/2021	AZ Life		1,070,674	820,000	6,447
33767W-AL-7	FKH_21-SFR1 - ABS		06/29/2021	MORGAN STANLEY & CO. LLC		19,344,588	19,345,000	
020002-BC-4	ALLSTATE CORP SENIOR UNSECURED 4.200% 12/15/46		12/30/2021	AZ Life		612,565	514,000	900
34960P-AB-7	FORTRESS TRANSPORTATION AND INFRAS		01/28/2021	Various		223,648	215,000	4,444
020002-BG-5	ALLSTATE CORP SENIOR UNSECURED 3.850% 08/10/49		12/30/2021	AZ Life		310,272	268,000	4,013
33851T-BS-5	FSMT_21-11IN		10/19/2021	AMHERST PIERPONT SECURITIES LLC		5,529,037	5,443,950	14,190
02079K-AG-2	ALPHABET INC SENIOR UNSECURED 2.250% 08/15/60		12/30/2021	Various		4,085,774	4,649,000	39,226
302980-AD-9	FWD_19-INV1		06/04/2021	CITIGROUP GLOBAL MARKETS, INC		1,685,063	1,650,000	1,117
02209S-AM-5	ALTRIA GROUP INC SENIOR UNSECURED 4.250% 08/09/42		12/30/2021	AZ Life		153,059	152,000	2,530
37045V-AT-7	GENERAL MOTORS CO		10/27/2021	Various		11,039,912	8,000,000	37,022
02209S-AQ-6	ALTRIA GROUP INC SENIOR UNSECURED 4.500% 05/02/43		12/30/2021	AZ Life		69,890	68,000	493
37459*-AA-6	GIANTS TRAINING FACILITY LLC M - ABS		12/01/2021	SCHEDULED ACQUISITION		264,368	264,368	
02209S-AR-4	ALTRIA GROUP INC SENIOR UNSECURED 5.375% 01/31/44		12/30/2021	AZ Life		23,066,986	20,103,000	450,223
37459*-AB-4	GIANTS TRAINING FACILITY LLC T - ABS		12/01/2021	SCHEDULED ACQUISITION				
02209S-AU-7	ALTRIA GROUP INC SENIOR UNSECURED 2.625% 09/16/26		12/30/2021	AZ Life		438,528	425,000	3,223

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38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL CO		06/30/2021	MORGAN STANLEY & CO. LLC		369,750	340,000	7,492
02209S-AV-5	ALTRIA GROUP INC SENIOR UNSECURED 3.875% 09/16/46		12/30/2021	AZ Life		249,517	260,000	2,911
392709-A#-8	GREEN BRICK PARTNERS INC		02/25/2021	DIRECT WITH ISSUER		10,300,000	10,300,000	
023135-AP-1	AMAZON.COM INC SENIOR UNSECURED 4.800% 12/05/34		12/30/2021	Various		2,872,442	2,255,000	7,517
39813#-AA-9	GRIDFLEX GENERATION LLC.		09/30/2021	SCHEDULED ACQUISITION				
023135-AQ-9	AMAZON.COM INC SENIOR UNSECURED 4.950% 12/05/44		12/30/2021	AZ Life		1,068,744	790,000	2,716
398905-AN-9	GROUP 1 AUTOMOTIVE INC		02/05/2021	Various		232,630	227,000	4,338
023135-BC-9	AMAZON.COM INC SENIOR UNSECURED 3.150% 08/22/27		12/30/2021	AZ Life		2,390,004	2,210,000	24,752
43732V-AG-1	HPA_21-2 - ABS		10/27/2021	BANC OF AMERICA SECURITIES LLC		17,499,773	17,500,000	
023135-BF-2	AMAZON.COM INC SENIOR UNSECURED 3.875% 08/22/37		12/30/2021	AZ Life		71,004	61,000	840
43730X-AE-4	HPA_21-3 - ABS		12/16/2021	MORGAN STANLEY & CO. LLC		1,635,094	1,635,127	
023135-BJ-4	AMAZON.COM INC SENIOR UNSECURED 4.050% 08/22/47		12/30/2021	AGI Core Fixed Income		58,421	49,000	706
46187X-AA-3	IHSFR_18-SFR4 - ABS		01/26/2021	WELLS FARGO ADVISORS, LLC		7,248,323	7,189,905	2,700
023135-BM-7	AMAZON.COM INC SENIOR UNSECURED 4.250% 08/22/57		12/30/2021	Various		5,973,560	4,707,000	71,128
46187X-AC-9	IHSFR_18-SFR4 - ABS		01/26/2021	WELLS FARGO ADVISORS, LLC		3,724,281	3,700,000	1,556
023135-BN-5	AMAZON.COM INC SENIOR UNSECURED 5.200% 12/03/25		12/30/2021	AZ Life		1,124,647	987,000	3,849
46187X-AE-5	IHSFR_18-SFR4 - ABS		03/18/2021	BARCLAYS CAPITAL INC		4,777,461	4,750,000	994
023135-CB-0	AMAZON.COM INC SENIOR UNSECURED 3.100% 05/12/51		12/30/2021	AZ Life		97,311	92,000	380
46187X-AG-0	IHSFR_18-SFR4 - ABS		05/03/2021	Various		9,288,422	9,241,718	5,307
023135-CC-8	AMAZON.COM INC SENIOR UNSECURED 3.250% 05/12/61		12/30/2021	AZ Life		132,095	123,000	533
452762-AD-9	IMPRL_21-NQM3		10/19/2021	BARCLAYS CAPITAL INC		9,841,465	9,841,666	17,895
023551-AJ-3	HESS CORP SENIOR UNSECURED 7.300% 08/15/31		12/30/2021	AGI Core Fixed Income		2,540,838	1,912,000	52,341
45688C-AA-5	INGEVITY CORP		02/05/2021	MORGAN STANLEY & CO. LLC		157,294	154,000	154
023551-AM-6	HESS CORP SENIOR UNSECURED 7.125% 03/15/33		12/30/2021	AGI Core Fixed Income		518,607	389,000	8,084
46647P-BX-3	JPMORGAN CHASE & CO		06/10/2021	JP MORGAN SECURITIES LLC		11,203,744	11,600,000	81,809
02401L-AA-2	AMERICAN ASSETS TRUST LP SENIOR UNSECURED 3.375% 02/01/31		12/30/2021	Various		309,654	304,000	4,247
483007-AJ-9	KAISER ALUMINUM CORPORATION		04/02/2021	GOLDMAN SACHS & CO LLC		155,800	152,000	683
024836-AB-4	AMERICAN CAMPUS CMNTYS SENIOR UNSECURED 4.125% 07/01/24		12/30/2021	AZ Life		1,230,163	1,152,000	23,628
513075-BR-1	LAMAR MEDIA CORP		01/07/2021	JP MORGAN SECURITIES LLC		257,428	253,000	4,638
024836-AE-8	AMERICAN CAMPUS CMNTYS SENIOR UNSECURED 3.300% 07/15/26		12/30/2021	AZL - Core Active		322,151	306,000	4,628
52607B-AA-1	LBZZ_21-1A		10/22/2021	GOLDMAN SACHS & CO LLC		3,170,738	3,171,000	
025816-AZ-2	AMERICAN EXPRESS CO SENIOR UNSECURED 8.150% 03/19/38		12/30/2021	AGI Core Fixed Income		804,928	509,000	11,638
53218C-AL-4	LIFE_21-BMR		10/28/2021	CITIGROUP GLOBAL MARKETS, INC		3,293,813	3,300,000	3,803
025816-BF-5	AMERICAN EXPRESS CO SENIOR UNSECURED 4.050% 12/03/42		12/30/2021	AZ Life		231,788	197,000	598
556079-AD-3	MACQUARIE BANK LTD	D	02/23/2021	Various		7,420,000	7,420,000	
025816-CN-7	AMERICAN EXPRESS CO SENIOR UNSECURED 3.300% 05/03/27		12/30/2021	AZ Life		872,335	815,000	2,241
565849-AE-6	MARATHON OIL CORP		10/04/2021	CITIGROUP GLOBAL MARKETS, INC		12,026,880	9,000,000	8,250
025932-AK-0	AMERICAN FINANCIAL GROUP SENIOR UNSECURED 3.500% 08/15/26		12/30/2021	AZ Life		1,682,433	1,574,000	20,659
57233#-AA-3	MARSHALL EXCELSIOR CO		06/30/2021	SCHEDULED ACQUISITION		31,446	31,446	
02665W-BH-3	AMERICAN HONDA FINANCE SENIOR UNSECURED 2.300% 09/09/26		12/30/2021	AZ Life		505,680	489,000	3,468
55316V-AL-8	MHC_21-MHC		04/06/2021	CITIGROUP GLOBAL MARKETS, INC		21,849,457	21,900,000	
02666T-AA-5	AMERICAN HOMES 4 RENT SENIOR UNSECURED 4.250% 02/15/28		12/30/2021	Various		1,641,460	1,485,000	23,667
594918-CE-2	MICROSOFT CORPORATION		03/17/2021	CONVERSION		252,554	330,000	
026874-AZ-0	AMERICAN INTL GROUP SENIOR UNSECURED 6.250% 05/01/36		12/30/2021	AZ Life		371,381	271,000	2,776
60040#-AB-8	MILLENNIUM PIPELINE CO LLC		06/30/2021	SCHEDULED ACQUISITION				
026874-DA-2	AMERICAN INTL GROUP SENIOR UNSECURED 4.500% 07/16/44		12/30/2021	Various		603,592	496,000	10,168
60855R-AJ-9	MOLINA HEALTHCARE INC		05/18/2021	Various		154,610	150,000	2,788
026874-DC-8	AMERICAN INTL GROUP SENIOR UNSECURED 3.875% 01/15/35		12/30/2021	AZ Life		363,835	330,000	5,861
615394-AM-5	MOOG INC		01/11/2021	GOLDMAN SACHS & CO LLC		386,988	373,000	1,233
026874-DE-4	AMERICAN INTL GROUP SENIOR UNSECURED 4.700% 07/10/35		12/30/2021	AZ Life		274,749	231,000	5,127
61980A-AD-5	MOTIVA ENTERPRISES LLC	D	10/05/2021	MORGAN STANLEY & CO. LLC		10,122,560	8,000,000	124,822
026874-DF-1	AMERICAN INTL GROUP SENIOR UNSECURED 4.800% 07/10/45		12/30/2021	Various		279,989	224,000	5,077
55336V-AN-0	MPLX LP		02/22/2021	MORGAN STANLEY & CO. LLC		2,738,650	2,500,000	42,104
026874-DH-7	AMERICAN INTL GROUP SENIOR UNSECURED 3.900% 04/01/26		12/30/2021	AZ Life		2,968,102	2,738,000	26,399
61765Y-AE-2	MSC_16-PSQ		06/15/2021	CITIGROUP GLOBAL MARKETS, INC		7,763,375	8,650,000	14,051
026874-DK-0	AMERICAN INTL GROUP SENIOR UNSECURED 4.200% 04/01/28		12/30/2021	Various		1,968,403	1,767,000	18,347
626738-AE-8	MURPHY OIL USA INC		01/22/2021	JEFFERIES & CO. INC.		69,388	65,000	1,124
026874-DL-8	AMERICAN INTL GROUP SENIOR UNSECURED 4.750% 04/01/48		12/30/2021	AZ Life		263,037	208,000	2,443
63861C-AA-7	NATIONSTAR MORTGAGE HOLDINGS INC		01/06/2021	JP MORGAN SECURITIES LLC		377,188	355,000	10,236
026874-DR-5	AMERICAN INTL GROUP SENIOR UNSECURED 3.400% 06/30/30		12/30/2021	AZ Life		3,738,220	3,466,000	58,922
64134M-AC-0	NEUB_21-45A - ABS		10/07/2021	CREDIT SUISSE SECURITIES (USA) LLC		4,900,000	4,900,000	
03027X-AB-6	AMERICAN TOWER CORP SENIOR UNSECURED 3.500% 01/31/23		12/30/2021	Various		16,349,927	15,919,000	232,152
62912X-AC-8	NGPL PIPECO LLC		07/12/2021	BARCLAYS CAPITAL INC		939,185	655,000	8,698
03027X-AD-2	AMERICAN TOWER CORP SENIOR UNSECURED 5.000% 02/15/24		12/30/2021	AZ Life		5,602,454	5,205,000	97,594
655044-AS-4	NOBLE ENERGY INC		02/04/2021	EXCHANGE		8,064,356	7,855,000	4,746

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
03027X-AG-5	AMERICAN TOWER CORP SENIOR UNSECURED 4.000% 06/01/25		12/30/2021	AZ Life		5,149,958	4,813,000	15,509
67400E-AS-3	OAKCL_19-3A - ABS		08/25/2021	WELLS FARGO ADVISORS, LLC		6,200,000	6,200,000	
03027X-AJ-9	AMERICAN TOWER CORP SENIOR UNSECURED 4.400% 02/15/26		12/30/2021	AZ Life		2,330,077	2,136,000	35,244
67095#-AA-9	OMEGA ACQUISITION CORP		10/01/2021	SCHEDULED ACQUISITION		116,430	116,430	
03027X-AK-6	AMERICAN TOWER CORP SENIOR UNSECURED 3.375% 10/15/26		12/30/2021	AZ Life		649,081	612,000	4,303
BHM20Y-YL-6	OMEGA ACQUISITION CORP		10/01/2021	SCHEDULED ACQUISITION		38,813	38,813	
03027X-AP-5	AMERICAN TOWER CORP SENIOR UNSECURED 3.550% 07/15/27		12/30/2021	AZ Life		933,564	875,000	14,237
682189-AQ-8	ON SEMICONDUCTOR CORPORATION.		06/01/2021	JEFFERIES & CO. INC.		35,656	35,000	347
03027X-AU-4	AMERICAN TOWER CORP SENIOR UNSECURED 3.950% 03/15/29		12/30/2021	AGI Core Fixed Income		475,613	437,000	5,035
682691-AA-8	ONEMAIN FINANCE CORP		07/26/2021	GOLDMAN SACHS & CO LLC		200,250	200,000	2,956
03027X-AW-0	AMERICAN TOWER CORP SENIOR UNSECURED 3.800% 08/15/29		12/30/2021	AZ Life		1,778,999	1,638,000	23,342
67118A-AQ-8	OPG_21-PORT		10/06/2021	Various		5,691,567	5,705,455	40
03027X-AY-6	AMERICAN TOWER CORP SENIOR UNSECURED 3.700% 10/15/49		12/30/2021	AZ Life		2,511,539	2,375,000	18,307
67118A-AS-4	OPG_21-PORT		09/30/2021	MORGAN STANLEY & CO. LLC		9,975,183	10,000,000	
03027X-BA-7	AMERICAN TOWER CORP SENIOR UNSECURED 2.900% 01/15/30		12/30/2021	Various		1,789,708	1,750,000	23,260
68389X-BX-2	ORACLE CORPORATION		10/27/2021	BANC OF AMERICA SECURITIES LLC		14,189,409	13,820,000	38,696
03027X-BD-1	AMERICAN TOWER CORP SENIOR UNSECURED 3.100% 06/15/50		12/30/2021	Various		3,161,244	3,281,000	4,238
69327R-AG-6	PDC ENERGY INC		01/05/2021	MORGAN STANLEY & CO. LLC		170,758	167,000	3,182
03027X-BK-5	AMERICAN TOWER CORP SENIOR UNSECURED 2.950% 01/15/51		12/30/2021	AZ Life		1,137,652	1,217,000	16,455
69327R-AJ-0	PDC ENERGY INC (DELAWARE)		02/05/2021	JP MORGAN SECURITIES LLC		741,075	723,000	9,700
030360-AA-9	AMERICAN UNIVERSITY SENIOR UNSECURED 4.321% 04/01/45		12/30/2021	AZ Life		477,448	395,000	4,220
72756#-AA-9	PLASTIC COMPONENTS INC		06/30/2021	SCHEDULED ACQUISITION		15,828	15,828	
030360-AC-5	AMERICAN UNIVERSITY SENIOR UNSECURED 3.855% 10/01/47		12/30/2021	AZL - Core Active		228,516	197,000	1,877
74166M-AF-3	PRIME SECURITY SERVICES BORROWER L		01/06/2021	Various		96,775	98,000	211
03040W-AJ-4	AMERICAN WATER CAPITAL C SENIOR UNSECURED 4.300% 12/01/42		12/30/2021	AZL - Core Active		122,118	103,000	357
75888H-AN-1	REG12_21-1A - ABS		09/28/2021	BNP PARIBAS SECURITIES CORP		4,800,000	4,800,000	
03040W-AK-1	AMERICAN WATER CAPITAL C SENIOR UNSECURED 3.850% 03/01/24		12/30/2021	AZ Life		3,090,033	2,933,000	37,327
75884Y-AC-2	REG20_21-2A - ABS		08/04/2021	BNP PARIBAS SECURITIES CORP		3,500,000	3,500,000	
03040W-AR-6	AMERICAN WATER CAPITAL C SENIOR UNSECURED 3.750% 09/01/47		12/30/2021	AZ Life		188,171	170,000	2,107
74841C-AA-9	ROCKET MORTGAGE LLC		05/11/2021	Various		228,026	232,000	1,959
03040W-AT-2	AMERICAN WATER CAPITAL C SENIOR UNSECURED 4.200% 09/01/48		12/30/2021	AZ Life		246,784	208,000	2,888
78649*-AC-7	SAFEMARK INC - A		12/31/2021	Various		888,969	829,037	
03040W-AV-7	AMERICAN WATER CAPITAL C SENIOR UNSECURED 4.150% 06/01/49		12/30/2021	AZ Life		365,439	312,000	1,043
78649*-AD-5	SAFEMARK INC - B		12/31/2021	Various		9,691,936	9,691,936	
03040W-AZ-8	AMERICAN WATER CAPITAL C SENIOR UNSECURED 3.250% 06/01/51		12/30/2021	AZ Life		101,968	99,000	259
802824-AC-6	SCART_21-BA		10/01/2021	JP MORGAN SECURITIES LLC		1,295,902	1,237,000	2,230
03115A-AA-1	AMFAM HOLDINGS INC SENIOR UNSECURED 2.805% 03/11/31		12/30/2021	AZL - Core Active		165,047	162,000	1,376
80281H-AB-0	SCART_21-CA		10/01/2021	JP MORGAN SECURITIES LLC		842,700	840,206	706
03115A-AC-7	AMFAM HOLDINGS INC SENIOR UNSECURED 3.833% 03/11/51		12/30/2021	AZ Life		67,888	62,000	720
80281H-AC-8	SCART_21-CA		10/01/2021	JP MORGAN SECURITIES LLC		458,666	446,000	773
031162-AW-0	AMGEN INC SENIOR UNSECURED 6.375% 06/01/37		12/30/2021	AZL - Core Active		618,949	437,000	2,244
81882J-AD-3	SGR_20-2		10/21/2021	MIZUHO SECURITIES USA INC		2,070,850	2,045,284	4,354
031162-AY-6	AMGEN INC SENIOR UNSECURED 6.900% 06/01/38		12/30/2021	AZ Life		4,936,164	3,382,000	18,798
78432Y-AC-3	SGR_21-2		10/27/2021	CREDIT SUISSE SECURITIES (USA) LLC		4,539,692	4,539,714	7,401
031162-BC-3	AMGEN INC SENIOR UNSECURED 5.750% 03/15/40		12/30/2021	AZ Life		1,174,268	875,000	14,674
82967N-BG-2	SIRIUS XM RADIO INC		06/08/2021	GOLDMAN SACHS & CO LLC		215,269	215,000	3,917
031162-BE-9	AMGEN INC SENIOR UNSECURED 4.950% 10/01/41		12/30/2021	Various		1,527,317	1,222,000	14,954
78449R-AC-9	SLG_21-OVA IS		06/15/2021	WELLS FARGO ADVISORS, LLC		1,639,280		12,868
031162-BH-2	AMGEN INC SENIOR UNSECURED 5.650% 06/15/42		12/30/2021	Various		5,319,950	3,956,000	9,313
78443C-CU-6	SLMA_06-B		05/26/2021	EXCHANGE		7,282,119	7,564,884	6,867
031162-BK-5	AMGEN INC SENIOR UNSECURED 5.150% 11/15/41		12/30/2021	AZ Life		3,589,071	2,844,000	18,308
82670Q-AE-9	SPEAK_21-9A - ABS		07/19/2021	JP MORGAN SECURITIES LLC		7,000,000	7,000,000	
031162-BP-4	AMGEN INC SENIOR UNSECURED 5.375% 05/15/43		12/30/2021	AZ Life		1,384,910	1,090,000	7,323
857740-AD-6	SPST_21-WL1 - ABS		07/19/2021	JEFFERIES & CO. INC.		6,300,000	6,300,000	6,104
031162-BZ-2	AMGEN INC SENIOR UNSECURED 4.400% 05/01/45		12/30/2021	Various		8,318,927	6,941,000	50,052
857740-AE-4	SPST_21-WL1 - ABS		01/19/2021	JEFFERIES & CO. INC.		3,495,536	3,495,536	
031162-CD-0	AMGEN INC SENIOR UNSECURED 4.563% 06/15/48		12/30/2021	AZL - Core Active		1,085,761	875,000	1,664
857740-AF-1	SPST_21-WL1 - ABS		01/19/2021	JEFFERIES & CO. INC.		4,111,111	4,111,111	
031162-CF-5	AMGEN INC SENIOR UNSECURED 4.663% 06/15/51		12/30/2021	AZ Life		12,848,913	10,121,000	19,664
85777Q-AE-4	SPST_21-WL2 - ABS		04/05/2021	JEFFERIES & CO. INC.		1,250,000	1,250,000	
031162-CR-9	AMGEN INC SENIOR UNSECURED 3.150% 02/21/40		12/30/2021	Various		2,947,498	2,906,000	32,801
85777Q-AF-1	SPST_21-WL2 - ABS		04/05/2021	JEFFERIES & CO. INC.		6,000,000	6,000,000	
031162-CS-7	AMGEN INC SENIOR UNSECURED 3.375% 02/21/50		12/30/2021	AZ Life		2,396,897	2,304,000	27,864
85573P-AD-4	STAR_21-4		09/24/2021	CREDIT SUISSE SECURITIES (USA) LLC		2,256,127	2,256,169	3,929
035229-CG-6	ANHEUSER-BUSCH COS INC SENIOR UNSECURED 6.800% 01/15/31		12/30/2021	AZ Life		7,964,400	6,072,000	189,244

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858912-AG-3	STERICYCLE INC		01/15/2021	Various		80,014	78,000	465
035229-CQ-4	ANHEUSER-BUSCH COS INC SENIOR UNSECURED 5.950% 01/15/33		12/30/2021	AZ Life		185,370	146,000	3,982
871829-BR-7	SYSCO CORPORATION		12/01/2021	JP MORGAN SECURITIES LLC		12,866,344	12,956,000	
035229-DA-8	ANHEUSER-BUSCH COS INC SENIOR UNSECURED 5.750% 04/01/36		12/30/2021	AZ Life		160,250	124,000	1,763
89613T-AF-5	TAH_18-SFR1 - ABS		10/07/2021	BMO CAPITAL MARKETS CORP.		5,105,634	4,822,500	7,309
03522A-AH-3	ANHEUSER-BUSCH CO/INBEV SENIOR UNSECURED 4.700% 02/01/36		12/30/2021	Various		4,236,493	3,528,000	68,629
89612L-AF-3	TAH_19-SFR1 - ABS		11/05/2021	Various		2,972,508	2,911,000	4,935
03522A-AJ-9	ANHEUSER-BUSCH CO/INBEV SENIOR UNSECURED 4.900% 02/01/46		12/30/2021	AGI Core Fixed Income		75,288	60,000	1,217
89613J-AL-4	TAH_20-SFR2 - ABS		09/21/2021	BANC OF AMERICA SECURITIES LLC		2,104,023	2,046,000	3,850
03523T-AP-3	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED 6.375% 01/15/40		12/30/2021	AZ Life		165,712	119,000	3,477
87470L-AJ-0	TALLGRASS ENERGY PARTNERS LP/TALLG		01/14/2021	Various		204,356	197,000	839
03523T-BF-4	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED 8.200% 01/15/39		12/30/2021	AZ Life		166,162	103,000	3,871
87612B-BE-1	TARGA RESOURCES PARTNERS LP		02/17/2021	Various		632,162	609,000	4,138
03523T-BQ-0	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED 3.750% 07/15/42		12/30/2021	AZ Life		277,826	260,000	4,469
89614Y-AE-6	TCN_21-SFR1 - ABS		11/04/2021	DEUTSCHE BANK SECURITIES INC		4,251,263	4,251,320	
03523T-BT-4	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED 4.439% 10/06/48		12/30/2021	AZ Life		86,941	73,000	756
883199-AR-2	TEXTRON FINANCIAL CORP		11/22/2021	IMPERIAL CAPITAL LLC		4,645,039	5,316,000	12,943
03523T-BV-9	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED 5.550% 01/23/49		12/30/2021	AZ Life		285,748	208,000	5,034
87248W-AN-8	TICP_17-8A - ABS		10/29/2021	MIZUHO SECURITIES USA INC		6,000,000	6,000,000	
03523T-BW-7	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED 5.800% 01/23/59		12/30/2021	AZ Life		435,814	311,000	7,867
87264A-CM-5	T-MOBILE USA INC		12/01/2021	BARCLAYS CAPITAL INC		32,110,323	32,297,000	344,681
035240-AE-0	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED 6.625% 08/15/33		12/30/2021	AZ Life		260,493	191,000	4,745
89688W-AD-3	TRK_21-INV1		07/20/2021	MORGAN STANLEY & CO. LLC		2,999,906	3,000,000	5,816
035240-AF-7	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED 5.875% 06/15/35		12/30/2021	AZ Life		75,405	58,000	142
87267T-AC-5	TRK_21-INV2		11/01/2021	DEUTSCHE BANK SECURITIES INC		15,513,011	15,580,000	2,950
035240-AG-5	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED 4.950% 01/15/42		12/30/2021	Various		867,293	704,000	15,972
872898-AE-1	TSMC ARIZONA CORP		10/20/2021	GOLDMAN SACHS & CO LLC		5,919,480	6,000,000	
035240-AM-2	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED 4.375% 04/15/38		12/30/2021	AZ Life		169,363	146,000	1,331
90931C-AA-6	UNITED AIRLINES 2019-1 CLASS AA PA		08/18/2021	Various		1,322,345	1,216,688	17,591
035240-AN-0	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED 4.600% 04/15/48		12/30/2021	AZ Life		124,088	103,000	987
92343V-FW-9	VERIZON COMMUNICATIONS INC		05/07/2021	EXCHANGE		1,523,505	2,232,000	1,296
035240-AQ-3	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED 4.750% 01/23/29		12/30/2021	AZ Life		12,224,377	10,528,000	218,090
92343V-GC-2	VERIZON COMMUNICATIONS INC		03/11/2021	JP MORGAN SECURITIES LLC		4,559,433	4,606,000	
035240-AT-7	ANHEUSER-BUSCH INBEV WOR SENIOR UNSECURED 4.500% 06/01/50		12/30/2021	AZ Life		508,068	415,000	1,504
92558E-AL-6	VIBR_17-6A - ABS		05/17/2021	CITIGROUP GLOBAL MARKETS, INC		2,700,000	2,700,000	12,831
035242-AN-6	ANHEUSER-BUSCH INBEV FIN SENIOR UNSECURED 4.900% 02/01/46		12/30/2021	AZ Life		128,443	103,000	2,089
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC	D	02/05/2021	Various		974,663	897,000	9,086
03524B-AF-3	ANHEUSER-BUSCH INBEV FIN SENIOR UNSECURED 4.625% 02/01/44		12/30/2021	Various		2,536,499	2,140,000	40,965
92837M-AD-9	VISIO_20-1R		06/25/2021	AMHERST PIERPONT SECURITIES LLC		3,053,906	3,000,000	6,827
03666H-AC-5	ANTARES HOLDINGS SENIOR UNSECURED 3.950% 07/15/26		12/30/2021	AZL - Core Active		1,270,993	1,237,000	22,395
961214-EF-6	WESTPAC BANKING CORP	D	02/23/2021	Various		21,601,808	19,500,000	67,901
036752-AB-9	ANTHEM INC SENIOR UNSECURED 3.650% 12/01/27		12/30/2021	AZ Life		2,135,564	1,955,000	5,748
036752-AD-5	ANTHEM INC SENIOR UNSECURED 4.375% 12/01/47		12/30/2021	Various		160,858	133,000	469
036752-AM-5	ANTHEM INC SENIOR UNSECURED 3.125% 05/15/50		12/30/2021	AZ Life		233,138	229,000	895
036752-AN-3	ANTHEM INC SENIOR UNSECURED 2.250% 05/15/30		12/30/2021	Various		5,538,975	5,581,000	15,697
037735-CM-7	APPALACHIAN POWER CO SENIOR UNSECURED 7.000% 04/01/38		12/30/2021	AZ Life		1,163,510	815,000	14,104
037735-CT-2	APPALACHIAN POWER CO SENIOR UNSECURED 4.400% 05/15/44		12/30/2021	AZ Life		1,022,200	891,000	4,901
037735-CV-7	APPALACHIAN POWER CO SENIOR UNSECURED 4.450% 06/01/45		12/30/2021	AZ Life		596,836	514,000	1,843
037833-AL-4	APPLE INC SENIOR UNSECURED 3.850% 05/04/43		12/30/2021	AZL - Core Active		462,071	395,000	2,366
037833-AT-7	APPLE INC SENIOR UNSECURED 4.450% 05/06/44		12/30/2021	Various		2,741,935	2,168,000	14,471
037833-BX-7	APPLE INC SENIOR UNSECURED 4.650% 02/23/46		12/30/2021	AZ Life		1,077,738	830,000	13,615
037833-CD-0	APPLE INC SENIOR UNSECURED 3.850% 08/04/46		12/30/2021	AZ Life		1,628,207	1,384,000	21,610
037833-DB-3	APPLE INC SENIOR UNSECURED 2.900% 09/12/27		12/30/2021	AZ Life		859,407	807,000	7,021
037833-DD-9	APPLE INC SENIOR UNSECURED 3.750% 09/12/47		12/30/2021	AZ Life		960,874	830,000	9,338
037833-DK-3	APPLE INC SENIOR UNSECURED 3.000% 11/13/27		12/30/2021	AZ Life		1,528,729	1,426,000	5,585
037833-DP-2	APPLE INC SENIOR UNSECURED 2.200% 09/11/29		12/30/2021	AZ Life		229,307	225,000	1,499
037833-DQ-0	APPLE INC SENIOR UNSECURED 2.950% 09/11/49		12/30/2021	AZ Life		124,652	122,000	1,090
038222-AL-9	APPLIED MATERIALS INC SENIOR UNSECURED 3.300% 04/01/27		12/30/2021	AZ Life		1,564,878	1,452,000	11,846
038222-AM-7	APPLIED MATERIALS INC SENIOR UNSECURED 4.350% 04/01/47		12/30/2021	AZ Life		248,348	197,000	2,119
03836W-AC-7	ESSENTIAL UTILITIES INC SENIOR UNSECURED 4.276% 05/01/49		12/30/2021	Various		171,911	146,000	1,023
03938J-AA-7	ARCH CAPITAL GRP US INC SENIOR UNSECURED 5.144% 11/01/43		12/30/2021	AZ Life		72,127	56,000	472
040555-CN-2	ARIZONA PUBLIC SERVICE SENIOR UNSECURED 4.500% 04/01/42		12/30/2021	AZ Life		816,541	704,000	7,832
040555-CX-0	ARIZONA PUBLIC SERVICE SENIOR UNSECURED 4.200% 08/15/48		12/30/2021	AZ Life		718,951	632,000	9,954
04351L-AB-6	ASCENSION HEALTH SENIOR UNSECURED 3.945% 11/15/46		12/30/2021	AZ Life		3,380,770	2,789,000	13,753
04621W-AD-2	ASSURED GUARANTY US HLDG SENIOR UNSECURED 3.150% 06/15/31		12/30/2021	Various		559,355	543,000	713

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04650N-AB-0	AT&T INC SENIOR UNSECURED 5.350% 09/01/40		12/30/2021	AZL - Core Active		178,011	142,000	2,511
04685A-2R-1	ATHENE GLOBAL FUNDING SENIOR SECURED 2.550% 11/19/30		12/30/2021	AGI Core Fixed Income		308,993	315,000	915
04685A-2V-2	ATHENE GLOBAL FUNDING SENIOR SECURED 2.500% 03/24/28		12/30/2021	AGI Core Fixed Income		2,286,538	2,276,000	15,173
048303-CJ-8	ATLANTIC CITY ELECTRIC SENIOR SECURED 2.300% 03/15/31		12/30/2021	AZ Life		1,880,025	1,859,000	12,471
049560-AG-0	ATMOS ENERGY CORP SENIOR UNSECURED 5.950% 10/15/34		12/30/2021	AZ Life		1,575,316	1,186,000	14,701
049560-AK-1	ATMOS ENERGY CORP SENIOR UNSECURED 5.500% 06/15/41		12/30/2021	AZ Life		1,047,738	790,000	1,810
049560-AL-9	ATMOS ENERGY CORP SENIOR UNSECURED 4.150% 01/15/43		12/30/2021	AZ Life		752,764	657,000	12,497
049560-AP-0	ATMOS ENERGY CORP SENIOR UNSECURED 4.300% 10/01/48		12/30/2021	AZ Life		858,253	704,000	7,484
049560-AS-4	ATMOS ENERGY CORP SENIOR UNSECURED 3.375% 09/15/49		12/30/2021	AZ Life		86,772	82,000	807
049560-AT-2	ATMOS ENERGY CORP SENIOR UNSECURED 1.500% 01/15/31		12/30/2021	AZ Life		4,816,163	5,168,000	35,530
052769-AD-8	AUTODESK INC SENIOR UNSECURED 4.375% 06/15/25		12/30/2021	AZ Life		1,570,328	1,447,000	2,638
053015-AG-8	AUTOMATIC DATA PROCESSNG SENIOR UNSECURED 1.700% 05/15/28		12/30/2021	AZL - Core Active		5,768,285	5,795,000	12,314
05329W-AM-4	AUTONATION INC SENIOR UNSECURED 4.500% 10/01/25		12/30/2021	AZ Life		881,330	627,000	6,975
05329W-AP-7	AUTONATION INC SENIOR UNSECURED 3.800% 11/15/27		12/30/2021	AZ Life		2,079,709	1,955,000	9,286
05348E-AU-3	AVALONBAY COMMUNITIES SENIOR UNSECURED 3.500% 11/15/24		12/30/2021	AZ Life		2,916,796	2,760,000	12,075
05348E-AV-1	AVALONBAY COMMUNITIES SENIOR UNSECURED 3.450% 06/01/25		12/30/2021	AZ Life		4,399,123	4,140,000	11,506
05348E-AW-9	AVALONBAY COMMUNITIES SENIOR UNSECURED 3.500% 11/15/25		12/30/2021	AZ Life		2,312,688	2,164,000	9,468
05348E-AX-7	AVALONBAY COMMUNITIES SENIOR UNSECURED 2.950% 05/11/26		12/30/2021	AZ Life		1,956,357	1,855,000	6,840
05348E-AZ-2	AVALONBAY COMMUNITIES SENIOR UNSECURED 3.900% 10/15/46		12/30/2021	AZ Life		709,066	605,000	4,916
05348E-BC-2	AVALONBAY COMMUNITIES SENIOR UNSECURED 3.200% 01/15/28		12/30/2021	AZ Life		2,898,977	2,716,000	39,835
05348E-BF-5	AVALONBAY COMMUNITIES SENIOR UNSECURED 3.300% 06/01/29		12/30/2021	AZ Life		9,758,655	9,056,000	24,074
05369A-AA-9	AVIATION CAPITAL GROUP SENIOR UNSECURED 3.500% 11/01/27		12/30/2021	AZ Life		672,253	655,000	3,757
053807-AU-7	AVNET INC SENIOR UNSECURED 3.000% 05/15/31		12/30/2021	AGI Core Fixed Income		3,413,941	3,466,000	12,997
054561-AJ-4	AXA EQUITABLE HOLDINGS I SENIOR UNSECURED 4.350% 04/20/28		12/30/2021	AZ Life		2,724,790	2,434,000	20,588
054561-AM-7	AXA EQUITABLE HOLDINGS I SENIOR UNSECURED 5.000% 04/20/48		12/30/2021	AZ Life		131,110	106,000	1,031
05492J-AU-6	BARCLAYS COMMERCIAL MORTGAGE S CMBS-SER-2019-C5 CL-ASB 2.990% 11/15/52		12/30/2021	AZL - Core Active		753,479	714,288	1,720
05523U-AL-4	BAE SYSTEMS HOLDINGS INC SENIOR UNSECURED 4.750% 10/07/44		12/30/2021	AZ Life		70,138	58,000	635
05523U-AP-5	BAE SYSTEMS HOLDINGS INC SENIOR UNSECURED 3.850% 12/15/25		12/30/2021	AZ Life		2,278,527	2,127,000	3,412
05525J-AA-1	BANC OF AMERICA MERRILL LYNCH CMBS-SER-2016-SS1-CL-A 3.665% 12/15/35		12/30/2021	AZ Life		2,564,938	2,423,339	7,155
05526D-AZ-8	BAT CAPITAL CORP SENIOR UNSECURED 3.222% 08/15/24		12/30/2021	AZL - Core Active		1,393,339	1,341,000	16,203
05526Q-AA-4	BANC OF AMERICA MERRILL LYNCH CMBS-SER-2015-200P CL-A 3.218% 04/14/33		12/30/2021	AZ Life		4,561,434	4,373,074	11,336
05565E-AT-2	BMW US CAPITAL LLC SENIOR UNSECURED 3.300% 04/06/27		12/30/2021	AZ Life		3,111,462	2,904,000	22,361
05565E-BE-4	BMW US CAPITAL LLC SENIOR UNSECURED 3.950% 08/14/28		12/30/2021	AZ Life		2,754,313	2,468,000	36,828
05565E-BJ-3	BMW US CAPITAL LLC SENIOR UNSECURED 3.625% 04/18/29		12/30/2021	AZ Life		7,678,914	6,991,000	50,685
05565E-BL-8	BMW US CAPITAL LLC SENIOR UNSECURED 4.150% 04/09/30		12/30/2021	AZ Life		5,840,977	5,168,000	48,256
057224-AZ-0	BAKER HUGHES INC SENIOR UNSECURED 5.125% 09/15/40		12/30/2021	AZ Life		2,036,080	1,642,000	24,544
05723K-AE-0	BAKER HUGHES LLC/CO-OBL SENIOR UNSECURED 3.337% 12/15/27		12/30/2021	AZ Life		3,098,713	2,904,000	4,038
05723K-AF-7	BAKER HUGHES LLC/CO-OBL SENIOR UNSECURED 4.080% 12/15/47		12/30/2021	AZ Life		545,875	482,000	819
059165-DX-5	BALTIMORE GAS & ELECTRIC SENIOR UNSECURED 5.200% 06/15/33		12/30/2021	AZ Life		610,895	494,000	1,070
059165-EH-9	BALTIMORE GAS & ELECTRIC SENIOR UNSECURED 3.500% 08/15/46		12/30/2021	AZ Life		53,065	49,000	643
059165-EJ-5	BALTIMORE GAS & ELECTRIC SENIOR UNSECURED 3.750% 08/15/47		12/30/2021	AZ Life		443,463	395,000	5,555
059165-EK-2	BALTIMORE GAS & ELECTRIC SENIOR UNSECURED 4.250% 09/15/48		12/30/2021	AZ Life		955,434	790,000	9,793
059165-EN-6	BALTIMORE GAS & ELECTRIC SENIOR UNSECURED 2.250% 06/15/31		12/30/2021	AZ Life		2,616,691	2,618,000	2,454
059438-AG-6	BANK ONE CORP SUBORDINATED 7.750% 07/15/25		12/30/2021	AZ Life		2,503,282	2,076,000	73,741
060352-AE-1	BANK CMBS-SER-2017-BNK6 CL-A4 3.254% 07/15/60		12/30/2021	AZ Life		1,572,074	1,488,747	3,902
060352-AJ-0	BANK CMBS-SER-2017-BNK6 CL-AS 3.741% 07/15/60		12/30/2021	AZ Life		1,595,894	1,488,747	4,486
06035R-AU-0	BANK CMBS-SER-2018-BN14 CL-AS 4.481% 09/15/60		12/30/2021	AZ Life		12,595,212	11,192,056	40,400
06035R-AV-8	BANK CMBS-SER-2018-BN14 CL-B 4.583% 09/15/60		12/30/2021	AZ Life		661,733	595,887	2,200
06036F-BA-8	BANK CMBS-SER-2018-BN15 CL-ASB 4.285% 11/15/61		12/30/2021	AZL - Core Active		1,035,299	941,385	3,249
06050T-JZ-6	BANK OF AMERICA NA SUBORDINATED 6.000% 10/15/36		12/30/2021	AZ Life		916,171	672,000	8,400
06051G-EN-5	BANK OF AMERICA CORP SENIOR UNSECURED 5.875% 02/07/42		12/30/2021	AZ Life		1,114,161	790,000	18,436
06051G-FS-3	BANK OF AMERICA CORP SENIOR UNSECURED 3.875% 08/01/25		12/30/2021	AZ Life		3,088,627	2,854,000	45,773
06051G-FX-2	BANK OF AMERICA CORP SENIOR UNSECURED 3.500% 04/19/26		12/30/2021	AZL - Core Active		3,745,602	3,486,000	24,063
06051G-GA-1	BANK OF AMERICA CORP SENIOR UNSECURED 3.248% 10/21/27		12/30/2021	AZ Life		4,211,544	3,965,000	24,683
06051G-GF-0	BANK OF AMERICA CORP SENIOR UNSECURED 3.824% 01/20/28		12/30/2021	Various		2,395,769	2,214,000	37,628
06051G-GG-8	BANK OF AMERICA CORP SENIOR UNSECURED 4.443% 01/20/48		12/30/2021	AZ Life		1,169,851	949,000	18,740
06051G-GL-7	BANK OF AMERICA CORP SENIOR UNSECURED 3.705% 04/24/28		12/30/2021	AZL - Core Active		1,412,776	1,307,000	8,878
06051G-GR-4	BANK OF AMERICA CORP SENIOR UNSECURED 3.593% 07/21/28		12/30/2021	AZ Life		4,669,789	4,357,000	69,142
06051G-GT-0	BANK OF AMERICA CORP SENIOR UNSECURED 3.093% 10/01/25		12/30/2021	AZ Life		211,258	203,000	1,552
06051G-HA-0	BANK OF AMERICA CORP SENIOR UNSECURED 3.946% 01/23/49		12/30/2021	AZ Life		2,017,088	1,741,000	29,961
06051G-HD-4	BANK OF AMERICA CORP SENIOR UNSECURED 3.419% 12/20/28		12/30/2021	Various		11,179,416	10,459,000	9,933
06051G-HG-7	BANK OF AMERICA CORP SENIOR UNSECURED 3.970% 03/05/29		12/30/2021	AZ Life		4,760,415	4,357,000	55,255
06051G-HM-4	BANK OF AMERICA CORP SENIOR UNSECURED 4.271% 07/23/29		12/30/2021	AZ Life		28,231,822	25,358,000	472,326
06051G-HQ-5	BANK OF AMERICA CORP SENIOR UNSECURED 3.974% 02/07/30		12/30/2021	Various		16,025,853	14,563,000	229,886
06051G-HS-1	BANK OF AMERICA CORP SENIOR UNSECURED 4.330% 03/15/50		12/30/2021	AZ Life		112,959	92,000	1,162

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
06051G-JA-8	BANK OF AMERICA CORP SENIOR UNSECURED 4.083% 03/20/51		12/30/2021	AZ Life		217,307	181,000	2,053
06051G-JB-6	BANK OF AMERICA CORP SENIOR UNSECURED 2.592% 04/29/31		12/30/2021	AZ Life		6,948,195	6,891,000	30,265
06051G-JE-0	BANK OF AMERICA CORP SENIOR UNSECURED 2.676% 06/19/41		12/30/2021	AGI Core Fixed Income		1,232,660	1,291,000	1,056
06051G-JG-5	BANK OF AMERICA CORP SENIOR UNSECURED 0.981% 09/25/25		12/30/2021	AGI Core Fixed Income		2,042,248	2,069,000	5,356
06051G-JL-4	BANK OF AMERICA CORP SENIOR UNSECURED 1.922% 10/24/31		12/30/2021	AZ Life		8,771,689	9,164,000	32,291
06051G-JP-5	BANK OF AMERICA CORP SENIOR UNSECURED 2.651% 03/11/32		12/30/2021	AZ Life		7,904,926	7,839,000	62,921
06051G-JT-7	BANK OF AMERICA CORP SENIOR UNSECURED 2.687% 04/22/32		12/30/2021	AZ Life		9,268,373	9,146,000	46,420
06054A-AW-9	BANC OF AMERICA COMMERCIAL MOR CMBS-SER-2015-UBS7-CL-A3 3.441% 09/15/48		12/30/2021	AZ Life		1,771,153	1,697,405	4,705
06054M-AD-5	BANC OF AMERICA COMMERCIAL MOR CMBS-SER-2016-UB10-CL-A3 2.903% 07/15/49		12/30/2021	AZL - Core Active		1,855,010	1,801,575	4,213
06406F-AC-7	BANK OF NY MELLON CORP SENIOR UNSECURED 2.800% 05/04/26		12/30/2021	AZ Life		874,287	835,000	3,637
06406R-AH-0	BANK OF NY MELLON CORP SENIOR UNSECURED 3.850% 04/28/28		12/30/2021	AZ Life		4,881,931	4,357,000	28,889
06423A-AJ-2	JPMORGAN CHASE & CO JUNIOR SUBORDINATED 8.750% 09/01/30		12/30/2021	AZ Life		15,283,346	10,151,000	293,604
06427D-AR-4	BANC OF AMERICA COMMERCIAL MOR CMBS-SER-2017-BNK3 CL-A3 3.311% 02/15/50		12/30/2021	Various		6,813,274	6,440,240	17,177
06539L-BA-7	BANK CMBS-SER-2018-BN13 CL-A4 3.953% 08/15/61		12/30/2021	AZ Life		3,495,413	3,186,152	10,146
065404-BA-2	BANK CMBS-SER-2018-BN10 CL-A4 3.428% 02/15/61		12/30/2021	AZ Life		2,441,300	2,293,292	6,333
06540J-BA-9	BANK CMBS-SER-2020-BN26 CL-ASB 2.313% 03/15/63		12/30/2021	AZL - Core Active		4,481,398	4,393,422	8,186
06540J-BP-6	BANK CMBS-SER-2020-BN26 CL-AS 2.687% 03/15/63		12/30/2021	Various		15,183,365	14,922,254	32,300
06540R-AD-6	BANK CMBS-SER-2017-BNK9 CL-A3 3.279% 11/15/54		12/30/2021	AZ Life		672,641	637,618	1,684
06540R-AH-7	BANK CMBS-SER-2017-BNK9 CL-AS 3.829% 11/15/54		12/30/2021	AZ Life		772,036	714,288	2,203
06541A-BP-4	BANK CMBS-SER-2021-BN31 CL-AS 2.211% 02/15/54		12/30/2021	AZ Life		6,082,632	6,217,160	11,073
06541F-AZ-2	BANK CMBS-SER-2017-BNK4 CL-A3 3.362% 05/15/50		12/30/2021	AZ Life		5,056,119	4,764,186	12,903
06541K-BD-9	BANK CMBS-SER-2018-BN12 CL-AS 4.355% 05/15/61		12/30/2021	AZ Life		2,764,835	2,489,333	8,734
06541R-AZ-6	BANK CMBS-SER-2019-BN23 CL-ASB 2.846% 12/15/52		12/30/2021	AZL - Core Active		328,168	312,501	716
06541U-BW-5	BANK CMBS-SER-2020-BN30 CL-A4 1.925% 12/15/53		12/30/2021	Various		6,073,266	6,217,160	9,641
06541X-AD-2	BANK CMBS-SER-2017-BNK7 CL-ASB 3.265% 09/15/60		12/30/2021	AZL - Core Active		1,688,487	1,614,555	4,247
066836-AB-3	BAPTIST HLTH SFL OBL GR SENIOR SECURED 4.342% 11/15/41		12/30/2021	AZ Life		3,027,831	2,626,000	14,253
06849R-AK-8	BARRICK NA FINANCE LLC SENIOR UNSECURED 5.750% 05/01/43		12/30/2021	AZ Life		196,623	146,000	1,376
07177M-AB-9	BAXALTA INC SENIOR UNSECURED 4.000% 06/23/25		12/30/2021	AZ Life		1,342,553	1,246,000	969
07177M-AN-3	BAXALTA INC SENIOR UNSECURED 5.250% 06/23/45		12/30/2021	AZ Life		473,675	359,000	366
071813-AX-7	BAXTER INTERNATIONAL INC SENIOR UNSECURED 6.250% 12/01/37		12/30/2021	AZ Life		1,089,146	793,000	3,993
071813-CB-3	BAXTER INTERNATIONAL INC SENIOR UNSECURED 1.730% 04/01/31		12/30/2021	AZ Life		5,512,147	5,859,000	25,059
072722-AE-1	BAYCARE HEALTH SYSTEM SENIOR UNSECURED 3.831% 11/15/50		12/30/2021	AZL - Core Active		478,408	407,000	1,949
07274N-AL-7	BAYER US FINANCE II LLC SENIOR UNSECURED 4.375% 12/15/28		12/30/2021	Various		18,419,474	16,477,000	30,036
07274N-AN-3	BAYER US FINANCE II LLC SENIOR UNSECURED 4.625% 06/25/38		12/30/2021	AZ Life		232,378	200,000	128
07274N-AQ-6	BAYER US FINANCE II LLC SENIOR UNSECURED 4.875% 06/25/48		12/30/2021	AZ Life		373,433	306,000	207
072863-AC-7	BAYLOR SCOTT & WHITE HOL SENIOR UNSECURED 4.185% 11/15/45		12/30/2021	AZ Life		1,442,971	1,186,000	6,204
072863-AF-0	BAYLOR SCOTT & WHITE HOL SENIOR SECURED 3.967% 11/15/46		12/30/2021	AZ Life		1,393,111	1,186,000	5,881
072868-AC-6	BAYLOR UNIVERSITY SENIOR SECURED 4.019% 03/01/38		12/30/2021	AZ Life		518,223	464,000	6,164
07332V-BC-8	BARCLAYS COMMERCIAL MORTGAGE S CMBS-SER-2017-C1 CL-A3 3.412% 02/15/50		12/30/2021	AZ Life		3,326,095	3,116,276	8,565
07332V-BD-6	BARCLAYS COMMERCIAL MORTGAGE S CMBS-SER-2017-C1 CL-A4 3.674% 02/15/50		12/30/2021	AZL - Core Active		451,869	418,285	1,238
07332V-BE-4	BARCLAYS COMMERCIAL MORTGAGE S CMBS-SER-2017-C1 CL-AS 3.898% 02/15/50		12/30/2021	AZ Life		960,328	892,860	2,804
07335C-AD-6	BARCLAYS COMMERCIAL MORTGAGE S CMBS-SER-2019-C4 CL-ASB 2.832% 08/15/52		12/30/2021	AZL - Core Active		724,715	692,937	1,581
075887-AN-9	BECTON DICKINSON AND CO SENIOR UNSECURED 7.000% 08/01/27		12/30/2021	AGI Core Fixed Income		220,824	176,000	5,099
075887-AV-1	BECTON DICKINSON AND CO SENIOR UNSECURED 6.000% 05/15/39		12/30/2021	AGI Core Fixed Income		75,734	57,000	428
075887-BF-5	BECTON DICKINSON AND CO SENIOR UNSECURED 3.734% 12/15/24		12/30/2021	AZ Life		12,245,370	11,532,000	17,942
075887-BG-3	BECTON DICKINSON AND CO SENIOR UNSECURED 4.685% 12/15/44		12/30/2021	AZ Life		297,254	239,000	467
075887-BX-6	BECTON DICKINSON AND CO SENIOR UNSECURED 4.669% 06/06/47		12/30/2021	AGI Core Fixed Income		103,914	83,000	258
075887-CK-3	BECTON DICKINSON AND CO SENIOR UNSECURED 3.794% 05/20/50		12/30/2021	AZ Life		106,305	95,000	400
075887-CL-1	BECTON DICKINSON AND CO SENIOR UNSECURED 1.957% 02/11/31		12/30/2021	Various		7,646,187	7,973,000	60,246
08160B-AC-8	BENCHMARK MORTGAGE TRUST CMBS-SER-2018-B5 CL-A3 3.944% 07/15/51		12/30/2021	AZ Life		3,268,453	2,977,495	9,459
08160B-AH-7	BENCHMARK MORTGAGE TRUST CMBS-SER-2018-B5 CL-AS 4.419% 07/15/51		12/30/2021	AZ Life		11,659,820	10,362,417	36,887
08160J-AF-4	BENCHMARK MORTGAGE TRUST CMBS-SER-2019-B9 CL-AAB 3.933% 03/15/52		12/30/2021	AZL - Core Active		755,383	692,937	2,195
08161B-AX-1	BENCHMARK MORTGAGE TRUST CMBS-SER-2018-B3 CL-A4 3.761% 04/10/51		12/30/2021	AZ Life		1,636,001	1,515,921	4,593
08161B-BA-0	BENCHMARK MORTGAGE TRUST CMBS-SER-2018-B3 CL-AS 4.195% 04/10/51		12/30/2021	AZ Life		1,780,883	1,608,119	5,434
08161C-AD-3	BENCHMARK MORTGAGE TRUST CMBS-SER-2018-B2 CL-A4 3.615% 02/15/51		12/30/2021	AZL - Core Active		2,235,053	2,072,873	6,036
08161C-AJ-0	BENCHMARK MORTGAGE TRUST CMBS-SER-2018-B2 CL-AS 4.084% 02/15/51		12/30/2021	AZ Life		2,265,499	2,066,195	6,797
08161H-AH-3	BENCHMARK MORTGAGE TRUST CMBS-SER-2018-B4 CL-AM 4.311% 07/15/51		12/30/2021	AZ Life		892,962	803,574	2,791
08162C-AG-5	BENCHMARK MORTGAGE TRUST CMBS-SER-2018-B6 CL-B 4.607% 10/10/51		12/30/2021	AZ Life		589,335	535,716	1,988
08162P-AU-5	BENCHMARK MORTGAGE TRUST CMBS-SER-2018-B1 CL-A3 3.355% 01/15/51		12/30/2021	AZ Life		4,039,741	3,881,098	10,489
08162P-AZ-4	BENCHMARK MORTGAGE TRUST CMBS-SER-2018-B1 CL-AM 3.878% 01/15/51		12/30/2021	AZ Life		1,096,222	1,012,231	3,162
08162R-AG-2	BENCHMARK MORTGAGE TRUST CMBS-SER-2021-B23 CL-AS 2.274% 02/15/54		12/30/2021	Various		12,218,810	12,435,292	22,779
08162T-BD-4	BENCHMARK MORTGAGE TRUST CMBS-SER-2018-B7 CL-AM 4.741% 05/15/53		12/30/2021	AZ Life		16,607,510	14,508,165	55,409
08163A-AG-8	BENCHMARK MORTGAGE TRUST CMBS-SER-2020-B18 CL-AM 2.335% 07/15/53		12/30/2021	AZ Life		4,183,498	4,227,978	7,953
084664-CQ-2	BERKSHIRE HATHAWAY FIN SENIOR UNSECURED 4.200% 08/15/48		12/30/2021	AGI Core Fixed Income		59,019	49,000	772
09062X-AD-5	BIOGEN INC SENIOR UNSECURED 5.200% 09/15/45		12/30/2021	AZ Life		828,348	645,000	9,783

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
09062X-AF-0	BIOGEN INC SENIOR UNSECURED 4.050% 09/15/25		12/30/2021	Various		2,570,412	2,369,000	27,984
09256B-AD-9	BLACKSTONE HOLDINGS FINA SENIOR UNSECURED 4.750% 02/15/23		12/30/2021	AZL - Core Active		1,964,313	1,888,000	33,630
09256B-AG-2	BLACKSTONE HOLDINGS FINA SENIOR UNSECURED 5.000% 06/15/44		12/30/2021	AZ Life		919,484	712,000	1,483
09256B-AH-0	BLACKSTONE HOLDINGS FINA SENIOR UNSECURED 4.450% 07/15/45		12/30/2021	AZ Life		334,874	276,000	5,629
09256B-AJ-6	BLACKSTONE HOLDINGS FINA SENIOR UNSECURED 3.150% 10/02/27		12/30/2021	AZ Life		412,650	391,000	3,011
09256B-AL-1	BLACKSTONE HOLDINGS FINA SENIOR UNSECURED 2.500% 01/10/30		12/30/2021	AZ Life		456,989	451,000	5,324
09256B-AM-9	BLACKSTONE HOLDINGS FINA SENIOR UNSECURED 3.500% 09/10/49		12/30/2021	AZ Life		65,416	61,000	652
09261B-AA-8	BLACKSTONE HOLDINGS FINA SENIOR UNSECURED 1.600% 03/30/31		12/30/2021	Various		5,837,039	6,287,000	25,148
093662-AJ-3	BLOCK FINANCIAL SENIOR UNSECURED 2.500% 07/15/28		12/30/2021	Various		5,720,286	5,720,000	73,486
09581J-AA-4	BLUE OWL FINANCE LLC SENIOR UNSECURED 3.125% 06/10/31		12/30/2021	Various		5,652,719	5,790,000	10,052
097023-AG-0	BOEING CO SENIOR UNSECURED 8.625% 11/15/31		12/30/2021	AZ Life		99,236	68,000	733
097023-AS-4	BOEING CO SENIOR UNSECURED 6.625% 02/15/38		12/30/2021	AZ Life		218,855	164,000	4,074
097023-AU-9	BOEING CO SENIOR UNSECURED 6.125% 02/15/33		12/30/2021	AZ Life		212,414	169,000	3,882
097023-BA-2	BOEING CO SENIOR UNSECURED 5.875% 02/15/40		12/30/2021	AZ Life		106,714	84,000	1,851
097023-BK-0	BOEING CO SENIOR UNSECURED 3.300% 03/01/35		12/30/2021	AGI Core Fixed Income		73,980	74,000	807
097023-CE-3	BOEING CO SENIOR UNSECURED 3.500% 03/01/39		12/30/2021	AZ Life		103,592	103,000	1,192
09778P-AA-3	BON SECOURS MERCY SENIOR SECURED 3.464% 06/01/30		12/30/2021	AZ Life		8,062,712	7,445,000	20,775
09778P-AB-1	BON SECOURS MERCY SENIOR SECURED 2.095% 06/01/31		12/30/2021	AZL - Core Active		3,196,379	3,273,000	5,524
099724-AH-9	BORGWARNER INC SENIOR UNSECURED 4.375% 03/15/45		12/30/2021	AZ Life		97,906	85,000	1,085
100743-AJ-2	BOSTON GAS COMPANY SENIOR UNSECURED 4.487% 02/15/42		12/30/2021	AZ Life		211,518	187,000	3,147
10112R-AW-4	BOSTON PROPERTIES LP SENIOR UNSECURED 3.800% 02/01/24		12/30/2021	AZ Life		4,362,619	4,172,000	65,616
10112R-AX-2	BOSTON PROPERTIES LP SENIOR UNSECURED 3.650% 02/01/26		12/30/2021	Various		2,148,428	2,004,000	30,274
10112R-AY-0	BOSTON PROPERTIES LP SENIOR UNSECURED 2.750% 10/01/26		12/30/2021	AZ Life		904,617	870,000	5,915
10112R-BC-7	BOSTON PROPERTIES LP SENIOR UNSECURED 2.900% 03/15/30		12/30/2021	AZ Life		545,748	537,000	4,542
10112R-BD-5	BOSTON PROPERTIES LP SENIOR UNSECURED 3.250% 01/30/31		12/30/2021	AZ Life		5,744,115	5,511,000	74,628
101137-AE-7	BOSTON SCIENTIFIC CORP SENIOR UNSECURED 7.000% 11/15/35		12/30/2021	AZ Life		67,225	49,000	429
101137-AN-7	BOSTON SCIENTIFIC CORP SENIOR UNSECURED 4.125% 10/01/23		12/30/2021	AZ Life		4,535,390	4,341,000	44,269
101137-AR-8	BOSTON SCIENTIFIC CORP SENIOR UNSECURED 3.850% 05/15/25		12/30/2021	AZ Life		6,067,366	5,650,000	27,191
101137-AT-4	BOSTON SCIENTIFIC CORP SENIOR UNSECURED 4.550% 03/01/39		12/30/2021	Various		223,058	188,000	2,828
101137-AU-1	BOSTON SCIENTIFIC CORP SENIOR UNSECURED 4.700% 03/01/49		12/30/2021	AZ Life		457,511	363,000	5,640
101137-AX-5	BOSTON SCIENTIFIC CORP SENIOR UNSECURED 4.000% 03/01/29		12/30/2021	Various		9,379,672	8,469,000	111,979
102291-AA-9	BOWDOIN COLLEGE SENIOR UNSECURED 4.693% 07/01/12		12/30/2021	Various		849,362	645,000	15,051
10373Q-AE-0	BP CAP MARKETS AMERICA SENIOR UNSECURED 4.234% 11/06/28		12/30/2021	AZ Life		14,050,811	12,425,000	78,911
10373Q-AL-4	BP CAP MARKETS AMERICA SENIOR UNSECURED 2.750% 05/10/23		12/30/2021	AZ Life		17,975,032	17,551,000	67,035
10373Q-BP-4	BP CAP MARKETS AMERICA SENIOR UNSECURED 2.939% 06/04/51		12/30/2021	AZ Life		80,023	84,000	178
105340-AQ-6	BRANDYWINE OPER PARTNERS SENIOR UNSECURED 3.950% 11/15/27		12/30/2021	AZ Life		1,642,991	1,530,000	7,554
10922N-AG-8	BRIGHTHOUSE FINANCIAL IN SENIOR UNSECURED 5.625% 05/15/30		12/30/2021	AGI Core Fixed Income		148,635	125,000	879
110122-AP-3	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED 5.875% 11/15/36		12/30/2021	AZ Life		267,623	197,000	1,447
110122-AQ-1	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED 6.125% 05/01/38		12/30/2021	AZ Life		350,797	256,000	2,570
110122-AX-6	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED 4.500% 03/01/44		12/30/2021	AZ Life		1,514,557	1,220,000	18,148
110122-BB-3	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED 3.250% 02/27/27		12/30/2021	Various		1,779,307	1,655,000	18,377
110122-CN-6	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED 3.200% 06/15/26		12/30/2021	AGI Core Fixed Income		2,222,189	2,069,000	2,759
110122-CP-1	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED 3.400% 07/26/29		12/30/2021	Various		367,889	337,000	4,901
110122-CQ-9	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED 4.125% 06/15/39		12/30/2021	AZ Life		613,397	522,000	897
110122-CR-7	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED 4.250% 10/26/49		12/30/2021	AZ Life		281,936	230,000	1,738
110122-DC-9	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED 3.875% 08/15/25		12/30/2021	AZL - Core Active		1,572,211	1,452,000	21,099
110122-DE-5	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED 3.900% 02/20/28		12/30/2021	Various		7,530,258	6,782,000	95,513
110122-DJ-4	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED 5.000% 08/15/45		12/30/2021	AZ Life		933,760	712,000	13,350
110122-DL-9	BRISTOL-MYERS SQUIBB CO SENIOR UNSECURED 4.550% 02/20/48		12/30/2021	AZ Life		500,892	395,000	6,490
11041R-AL-2	BAE SYSTEMS FINANCE INC SENIOR UNSECURED 7.500% 07/01/27		12/30/2021	AZ Life		872,353	684,000	25,508
11120V-AE-3	BRIXMOR OPERATING PART SENIOR UNSECURED 3.900% 03/15/27		12/30/2021	AZ Life		2,067,172	1,916,000	21,795
11120V-AH-6	BRIXMOR OPERATING PART SENIOR UNSECURED 4.125% 05/15/29		12/30/2021	AZ Life		449,028	406,000	2,093
11133T-AE-3	BROADRIDGE FINANCIAL SOL SENIOR UNSECURED 2.600% 05/01/31		12/30/2021	AZ Life		971,416	970,000	4,133
11134L-AH-2	BROADCOM CRP / CAYMN FI SENIOR UNSECURED 3.875% 01/15/27		12/30/2021	Various		22,236,876	20,523,000	364,497
11134L-AR-0	BROADCOM CRP / CAYMN FI SENIOR UNSECURED 3.500% 01/15/28		12/30/2021	AZ Life		2,078,849	1,955,000	31,361
11135F-AS-0	BROADCOM INC SENIOR UNSECURED 4.300% 11/15/32		12/30/2021	AGI Core Fixed Income		107,627	96,000	516
11135F-BA-8	BROADCOM INC SENIOR UNSECURED 4.750% 04/15/29		12/30/2021	Various		5,629,060	4,959,000	49,073
11135F-BG-5	BROADCOM INC SENIOR UNSECURED 3.750% 02/15/51		12/30/2021	Various		538,577	525,000	7,383
11135F-BH-3	BROADCOM INC SENIOR UNSECURED 2.450% 02/15/31		12/30/2021	Various		5,908,466	6,066,000	55,731
11135F-BJ-9	BROADCOM INC SENIOR UNSECURED 3.500% 02/15/41		12/30/2021	AZ Life		9,538,267	9,422,000	123,664
11135F-BL-4	BROADCOM INC SENIOR UNSECURED 3.469% 04/15/34		12/30/2021	AZ Life		3,616,917	3,476,000	25,121
11271R-AB-5	BROOKFIELD FINANCE LLC SENIOR UNSECURED 3.450% 04/15/50		12/30/2021	AZ Life		50,584	49,000	352
114259-AP-9	BROOKLYN UNION GAS CO SENIOR UNSECURED 4.504% 03/10/46		12/30/2021	AZ Life		140,475	121,000	1,665
114259-AQ-7	BROOKLYN UNION GAS CO SENIOR UNSECURED 4.273% 03/15/48		12/30/2021	AZ Life		250,754	220,000	2,742
114259-AU-8	BROOKLYN UNION GAS CO SENIOR UNSECURED 4.487% 03/04/49		12/30/2021	AZ Life		171,070	146,000	2,111

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115236-AA-9	BROWN & BROWN INC SENIOR UNSECURED 4.200% 09/15/24		12/30/2021	AZ Life		1,084,508	1,017,000	12,458
115236-AB-7	BROWN & BROWN INC SENIOR UNSECURED 4.500% 03/15/29		12/30/2021	AZL - Core Active		3,930,153	3,501,000	45,951
12189L-AA-9	BURLINGTN NORTH SANTA FE SENIOR UNSECURED 5.750% 05/01/40		12/30/2021	AZ Life		814,818	593,000	5,588
12189L-AE-1	BURLINGTN NORTH SANTA FE SENIOR UNSECURED 5.400% 06/01/41		12/30/2021	AZ Life		1,444,924	1,082,000	4,707
12189L-AK-7	BURLINGTN NORTH SANTA FE SENIOR UNSECURED 4.375% 09/01/42		12/30/2021	AZ Life		615,998	514,000	7,433
12189L-AN-1	BURLINGTN NORTH SANTA FE SENIOR UNSECURED 4.450% 03/15/43		12/30/2021	AZL - Core Active		297,685	245,000	3,180
12189L-AP-6	BURLINGTN NORTH SANTA FE SENIOR UNSECURED 5.150% 09/01/43		12/30/2021	Various		916,853	691,000	11,763
12189L-AS-0	BURLINGTN NORTH SANTA FE SENIOR UNSECURED 4.900% 04/01/44		12/30/2021	AZ Life		516,749	399,000	4,833
12189L-AU-5	BURLINGTN NORTH SANTA FE SENIOR UNSECURED 4.550% 09/01/44		12/30/2021	AZ Life		491,439	395,000	5,941
12189L-AX-9	BURLINGTN NORTH SANTA FE SENIOR UNSECURED 4.700% 09/01/45		12/30/2021	AZ Life		1,247,716	988,000	15,350
12189T-AK-0	BURLINGTN NORTH SANTA FE SENIOR UNSECURED 7.082% 05/13/29		12/30/2021	AZ Life		12,855,864	9,648,000	89,205
12189T-AN-4	BURLINGTN NORTH SANTA FE SENIOR UNSECURED 6.750% 03/15/29		12/30/2021	Various		6,084,884	4,666,000	91,862
12189T-AR-5	BURLINGTN NORTH SANTA FE SENIOR UNSECURED 7.950% 08/15/30		12/30/2021	AZ Life		3,697,072	2,571,000	76,648
124845-AF-5	CBS BROADCASTING INC SENIOR UNSECURED 7.125% 11/01/23		12/30/2021	AZ Life		1,407,768	1,289,000	15,052
124857-AF-0	CBS CORP SENIOR UNSECURED 5.900% 10/15/40		12/30/2021	AZ Life		96,880	73,000	897
124857-AJ-2	CBS CORP SENIOR UNSECURED 4.850% 07/01/42		12/30/2021	AZ Life		113,147	95,000	2,291
124857-AK-9	CBS CORP SENIOR UNSECURED 4.900% 08/15/44		12/30/2021	AZ Life		319,577	265,000	4,869
124857-AM-5	CBS CORP SENIOR UNSECURED 3.700% 08/15/24		12/30/2021	AZ Life		4,738,664	4,478,000	62,132
124857-AN-3	CBS CORP SENIOR UNSECURED 4.600% 01/15/45		12/30/2021	AZ Life		131,902	112,000	2,361
124857-AP-8	CBS CORP SENIOR UNSECURED 3.500% 01/15/25		12/30/2021	AZ Life		2,715,877	2,576,000	41,323
124857-AQ-6	CBS CORP SENIOR UNSECURED 4.000% 01/15/26		12/30/2021	AZ Life		4,145,444	3,843,000	70,455
125039-AH-0	CD COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-CD6 CL-AM 3.709% 11/13/50		12/30/2021	AZ Life		1,573,644	1,488,747	4,448
12512J-AV-6	CD COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-CD7 CL-A3 4.013% 08/15/51		12/30/2021	AZ Life		22,154,518	20,311,237	65,660
12512J-AW-4	CD COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-CD7 CL-A4 4.279% 08/15/51		12/30/2021	AZ Life		17,304,522	15,336,342	52,864
12515A-BD-1	CD COMMERCIAL MORTGAGE TRUST CMBS-SER-2016-CD2 CL-A3 3.248% 11/10/49		12/30/2021	Various		5,282,141	5,082,529	13,298
12515D-AQ-7	CD COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-CD4 CL-A3 3.248% 05/10/50		12/30/2021	AZ Life		2,931,124	2,769,808	7,247
12515D-AT-1	CD COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-CD4 CL-AM 3.747% 05/10/50		12/30/2021	AZ Life		635,313	595,887	1,798
12515G-AC-1	CD COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-CD3 CL-A3 3.356% 02/10/50		12/30/2021	AZ Life		6,959,193	6,682,865	18,067
12515H-AY-1	CD COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-CD5 CL-A3 3.171% 08/15/50		12/30/2021	AZ Life		1,245,749	1,190,803	3,042
12515H-BB-0	CD COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-CD5 CL-AS 3.684% 08/15/50		12/30/2021	AZ Life		2,097,564	1,965,263	5,832
12532A-AY-5	CFCRE COMMERCIAL MORTGAGE TRUS CMBS-SER-2016-C6 CL-A2 2.950% 11/10/49		12/30/2021	AZ Life		3,389,484	3,281,000	7,797
12532C-AY-1	CFCRE COMMERCIAL MORTGAGE TRUS CMBS-SER-2017-C8 CL-ASB 3.367% 06/15/50		12/30/2021	AZL - Core Active		580,459	554,155	1,503
12532C-BA-2	CFCRE COMMERCIAL MORTGAGE TRUS CMBS-SER-2017-C8 CL-A4 3.572% 06/15/50		12/30/2021	AZ Life		638,071	595,887	1,715
125523-AH-3	CIGNA CORP SENIOR UNSECURED 4.375% 10/15/28		12/30/2021	AZL - Core Active		260,986	230,000	2,096
125523-AK-6	CIGNA CORP SENIOR UNSECURED 4.900% 12/15/48		12/30/2021	Various		672,344	524,000	1,070
125523-AX-8	CIGNA CORP SENIOR UNSECURED 7.875% 05/15/27		12/30/2021	AZ Life		1,987,696	1,538,000	15,140
125523-BD-1	CIGNA CORP SENIOR UNSECURED 6.150% 11/15/36		12/30/2021	AZ Life		132,429	98,000	753
125523-BH-2	CIGNA CORP SENIOR UNSECURED 5.375% 02/15/42		12/30/2021	AZ Life		215,892	170,000	3,427
125523-CB-4	CIGNA CORP SENIOR UNSECURED 3.400% 03/01/27		12/30/2021	AZ Life		1,267,886	1,180,000	13,262
125523-CD-0	CIGNA CORP SENIOR UNSECURED 6.125% 11/15/41		12/30/2021	AGI Core Fixed Income		84,610	59,000	452
125523-CM-0	CIGNA CORP SENIOR UNSECURED 2.375% 03/15/31		12/30/2021	Various		10,436,712	10,400,000	72,042
125523-CQ-1	CIGNA CORP SENIOR UNSECURED 3.400% 03/15/51		12/30/2021	AZ Life		864,889	832,000	8,251
12572Q-AG-0	CME GROUP INC SENIOR UNSECURED 3.000% 03/15/25		12/30/2021	AZ Life		641,122	611,000	5,346
12572Q-AH-8	CME GROUP INC SENIOR UNSECURED 4.150% 06/15/48		12/30/2021	AZ Life		78,333	61,000	105
12572Q-AJ-4	CME GROUP INC SENIOR UNSECURED 3.750% 06/15/28		12/30/2021	AZ Life		1,287,003	1,161,000	1,814
125896-BM-1	CMS ENERGY CORP SENIOR UNSECURED 3.875% 03/01/24		12/30/2021	AZ Life		2,311,226	2,206,000	28,257
125896-BP-4	CMS ENERGY CORP SENIOR UNSECURED 3.600% 11/15/25		12/30/2021	AZ Life		1,056,430	992,000	4,464
12591U-AF-0	COMM MORTGAGE TRUST CMBS-SER-2014-UBS2 CL-A5 3.961% 03/10/47		12/30/2021	AZ Life		6,091,735	5,810,648	18,541
12591Y-BB-0	COMM MORTGAGE TRUST CMBS-SER-2014-UBS3 CL-A3 3.546% 06/10/47		12/30/2021	AZ Life		22,210,224	21,577,159	61,635
12592M-BK-5	COMM MORTGAGE TRUST CMBS-SER-2014-LC17 CL-A5 3.917% 10/10/47		12/30/2021	AZ Life		3,674,769	3,462,745	10,926
12592P-BE-2	COMM MORTGAGE TRUST CMBS-SER-2014-UBS6 CL-A4 3.378% 12/10/47		12/30/2021	AZ Life		16,781,795	16,141,168	43,923
12592T-AA-3	COMM MORTGAGE TRUST CMBS-SER-2015-3BP CL-A 3.178% 02/10/35		12/30/2021	AZ Life		3,600,250	3,462,745	8,865
12592X-BC-9	COMM MORTGAGE TRUST CMBS-SER-2015-CR22-CL-A4 3.048% 03/10/48		12/30/2021	AZ Life		3,949,905	3,808,243	9,351
12593A-AZ-8	COMM MORTGAGE TRUST CMBS-SER-2015-CR23 CL-A3 3.230% 05/10/48		12/30/2021	Various		2,862,983	2,769,808	7,207
12593F-BC-7	COMM MORTGAGE TRUST CMBS-SER-2015-LC21 CL-A3 3.445% 07/10/48		12/30/2021	AZ Life		2,707,113	2,606,362	7,233
12593G-AE-2	COMM MORTGAGE TRUST CMBS-SER-2015-PC1 CL-A4 3.620% 07/10/50		12/30/2021	AZ Life		4,847,403	4,721,879	13,770
12593J-BE-5	COMM MORTGAGE TRUST CMBS-SER-2015-CR24-CL-A4 3.432% 08/10/48		12/30/2021	AZ Life		1,338,359	1,294,306	3,578
12593Q-BD-1	COMM MORTGAGE TRUST CMBS-SER-2015-CR26-CL-A3 3.359% 10/10/48		12/30/2021	AZ Life		9,869,019	9,540,262	25,815
12593Q-BE-9	COMM MORTGAGE TRUST CMBS-SER-2015-CR26 CL-A4 3.630% 10/10/48		12/30/2021	AZL - Core Active		647,102	607,533	1,777
12593Y-BD-4	COMM MORTGAGE TRUST CMBS-SER-2016-CR28-CL-A3 3.495% 02/10/49		12/30/2021	Various		2,704,794	2,562,120	7,213
12594C-BE-9	COMM MORTGAGE TRUST CMBS-SER-2016-DC2-CL-A4 3.497% 02/10/49		12/30/2021	Various		2,846,232	2,685,932	7,566
12594M-BB-3	COMM MORTGAGE TRUST CMBS-SER-2016-COR1 CL-A3 2.826% 10/10/49		12/30/2021	AZ Life		3,513,674	3,426,484	7,800
12594M-BC-1	COMM MORTGAGE TRUST CMBS-SER-2016-COR1 CL-A4 3.091% 10/10/49		12/30/2021	AZ Life		2,905,704	2,769,808	6,897
12594P-AU-5	CREDIT SUISSE MORTGAGE TRUST CMBS-SER-2016-NXSR CL-A3 3.501% 12/15/49		12/30/2021	AZL - Core Active		1,102,939	1,038,435	2,929
12595E-AF-2	COMM MORTGAGE TRUST CMBS-SER-2017-COR2 CL-AM 3.803% 09/10/50		12/30/2021	AZ Life		1,737,371	1,608,119	4,927

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12595F-AD-4	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2017-CX9 CL-A4 3.176% 09/15/50		12/30/2021	AZ Life		618,783	595,887	1,524
12595F-AJ-1	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2017-CX9 CL-AS 3.700% 09/15/50		12/30/2021	AZ Life		497,679	464,869	1,385
12595J-AS-3	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2017-CX10 CL-AS 3.670% 11/15/50		12/30/2021	AZ Life		1,652,392	1,547,948	4,576
12595V-AC-1	COMM MORTGAGE TRUST CMBS-SER-2018-COR3 CL-A2 3.961% 05/10/51		12/30/2021	AZ Life		1,184,117	1,101,517	3,515
12595V-AD-9	COMM MORTGAGE TRUST CMBS-SER-2018-COR3 CL-A3 4.228% 05/10/51		12/30/2021	AZ Life		1,334,887	1,190,803	4,056
12595V-AF-4	COMM MORTGAGE TRUST CMBS-SER-2018-COR3 CL-AM 4.341% 05/10/51		12/30/2021	AZ Life		921,396	833,659	2,916
12595X-AS-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2018-CX12 CL-A3 3.959% 08/15/51		12/30/2021	AZ Life		2,274,587	2,084,634	6,647
12595X-AT-0	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2018-CX12 CL-A4 4.224% 08/15/51		12/30/2021	AZ Life		3,159,291	2,829,008	9,627
12596G-AY-5	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2018-C14 CL-A3 4.151% 11/15/51		12/30/2021	AZ Life		709,707	646,353	2,161
126117-AV-2	CNA FINANCIAL CORP SENIOR UNSECURED 3.900% 05/01/29		12/30/2021	AGI Core Fixed Income		188,943	171,000	1,093
126117-AW-0	CNA FINANCIAL CORP SENIOR UNSECURED 2.050% 08/15/30		12/30/2021	AGI Core Fixed Income		2,679,023	2,773,000	21,317
126192-AD-5	COMMERCIAL MORTGAGE PASS-THROU CMBS-SER-2012-LC4 CL-A4 3.288% 12/10/44		12/30/2021	AZ Life		1,195,472	1,195,936	3,168
12626L-AD-4	COMM MORTGAGE TRUST CMBS-SER-2013-CR11 CL-A3 3.983% 08/10/50		12/30/2021	AZL - Core Active		2,181,092	2,098,278	6,732
126281-AY-0	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2015-C1-CL-A3 3.236% 04/15/50		12/30/2021	Various		31,716,946	31,035,105	80,904
12629N-AE-5	COMM MORTGAGE TRUST CMBS-SER-2015-DC1 CL-A4 3.078% 02/10/48		12/30/2021	AZ Life		24,651,095	24,211,026	60,031
12629N-AH-8	COMM MORTGAGE TRUST CMBS-SER-2015-DC1-CL-AM 3.724% 02/10/48		12/30/2021	AZ Life		2,246,943	2,152,569	6,457
12630D-AX-2	COMM MORTGAGE TRUST CMBS-SER-2014-CR14 CL-A3 3.955% 02/10/47		12/30/2021	AZL - Core Active		5,247,218	5,027,089	16,016
12631D-BA-0	COMM MORTGAGE TRUST CMBS-SER-2014-CR17 CL-A4 3.700% 05/10/47		12/30/2021	AZ Life		14,416,706	13,927,455	41,512
12634N-AS-7	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2015-C2 CL-A3 3.231% 06/15/57		12/30/2021	Various		12,211,323	11,825,736	30,781
12635F-AS-3	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2015-C3 CL-A3 3.447% 08/15/48		12/30/2021	Various		2,500,850	2,406,839	6,682
12635Q-BF-6	COMM MORTGAGE TRUST CMBS-SER-2015-CR27 CL-A3 3.349% 10/10/48		12/30/2021	Various		8,872,620	8,555,038	23,080
12635R-AW-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2015-C4-CL-A3 3.544% 11/15/48		12/30/2021	Various		3,232,854	3,082,308	8,799
12636L-AX-8	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2016-C5-CL-A4 3.489% 11/15/48		12/30/2021	Various		1,858,929	1,781,838	5,008
126408-GH-0	CSX CORP SENIOR UNSECURED 6.000% 10/01/36		12/30/2021	AZ Life		442,022	323,000	4,791
126408-GS-6	CSX CORP SENIOR UNSECURED 6.220% 04/30/40		12/30/2021	AZ Life		240,709	168,000	1,742
126408-GW-7	CSX CORP SENIOR UNSECURED 4.750% 05/30/42		12/30/2021	Various		206,808	166,000	657
126408-GX-5	CSX CORP SENIOR UNSECURED 4.400% 03/01/43		12/30/2021	AZ Life		128,181	108,000	1,571
126408-GY-3	CSX CORP SENIOR UNSECURED 4.100% 03/15/44		12/30/2021	AZ Life		325,385	286,000	3,420
126408-HB-2	CSX CORP SENIOR UNSECURED 3.400% 08/01/24		12/30/2021	AZ Life		732,721	696,000	9,794
126408-HC-0	CSX CORP SENIOR UNSECURED 3.950% 05/01/50		12/30/2021	AZ Life		399,099	340,000	2,201
126408-HD-8	CSX CORP SENIOR UNSECURED 3.350% 11/01/25		12/30/2021	AZ Life		741,198	696,000	3,821
126408-HG-1	CSX CORP SENIOR UNSECURED 4.250% 11/01/66		12/30/2021	AZL - Core Active		88,335	73,000	508
126408-HL-0	CSX CORP SENIOR UNSECURED 4.650% 03/01/68		12/30/2021	AGI Core Fixed Income		73,235	57,000	876
126408-HM-8	CSX CORP SENIOR UNSECURED 4.250% 03/15/29		12/30/2021	AZ Life		5,552,175	4,943,000	61,273
126408-HP-1	CSX CORP SENIOR UNSECURED 4.500% 03/15/49		12/30/2021	AZ Life		128,943	103,000	1,352
12652U-AT-6	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2018-CX11 CL-A4 3.766% 04/15/51		12/30/2021	AZ Life		365,542	339,675	1,030
12652U-AU-3	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2018-CX11 CL-A5 4.033% 04/15/51		12/30/2021	AZ Life		2,298,043	2,092,398	6,798
126650-BJ-8	CVS HEALTH CORP SENIOR UNSECURED 6.250% 06/01/27		12/30/2021	AZ Life		1,161,740	962,000	4,843
126650-BR-0	CVS HEALTH CORP SENIOR UNSECURED 6.125% 09/15/39		12/30/2021	Various		4,064,019	2,967,000	53,004
126650-BY-5	CVS HEALTH CORP ABS-PTC SER-144A 5.926% 01/10/34		12/30/2021	AZ Life		1,475,067	1,244,793	4,098
126650-CN-8	CVS HEALTH CORP SENIOR UNSECURED 5.125% 07/20/45		12/30/2021	Various		2,147,654	1,657,000	37,743
126650-CX-6	CVS HEALTH CORP SENIOR UNSECURED 4.300% 03/25/28		12/30/2021	AZ Life		1,960,683	1,750,000	19,858
126650-CY-4	CVS HEALTH CORP SENIOR UNSECURED 4.780% 03/25/38		12/30/2021	Various		10,769,463	8,897,000	112,226
126650-CZ-1	CVS HEALTH CORP SENIOR UNSECURED 5.050% 03/25/48		12/30/2021	Various		8,082,001	6,185,000	82,424
126650-DK-3	CVS HEALTH CORP SENIOR UNSECURED 4.125% 04/01/40		12/30/2021	AZ Life		2,607,636	2,294,000	23,394
12673P-AJ-4	CA INC SENIOR UNSECURED 4.700% 03/15/27		12/30/2021	AZL - Core Active		948,057	865,000	11,858
127097-AH-6	COTERRA ENERGY INC SENIOR UNSECURED 4.375% 03/15/29		12/30/2021	AGI Core Fixed Income		387,780	346,000	4,415
129466-AM-0	MIDAMERICAN ENERGY HLDGS SENIOR UNSECURED 8.480% 09/15/28		12/30/2021	AZ Life		23,654,567	17,078,000	422,396
133131-AW-2	CAMDEN PROPERTY TRUST SENIOR UNSECURED 4.100% 10/15/28		12/30/2021	AZ Life		8,114,511	7,244,000	61,876
133131-AX-0	CAMDEN PROPERTY TRUST SENIOR UNSECURED 3.150% 07/01/29		12/30/2021	AZ Life		5,767,673	5,433,000	85,094
133131-AZ-5	CAMDEN PROPERTY TRUST SENIOR UNSECURED 2.800% 05/15/30		12/30/2021	AZ Life		5,363,609	5,168,000	18,088
133434-AA-8	CAMERON LNG LLC SENIOR SECURED 2.902% 07/15/31		12/30/2021	AZ Life		11,428,548	11,002,000	146,336
133434-AB-6	CAMERON LNG LLC SENIOR SECURED 3.302% 01/15/35		12/30/2021	AZ Life		9,831,068	9,407,000	142,367
133434-AD-2	CAMERON LNG LLC SENIOR SECURED 3.701% 01/15/39		12/30/2021	AZ Life		78,190	73,000	1,238
14040H-CE-3	CAPITAL ONE FINANCIAL CO SENIOR UNSECURED 3.650% 05/11/27		12/30/2021	AGI Core Fixed Income		3,591,813	3,337,000	16,578
14149Y-BD-9	CARDINAL HEALTH INC SENIOR UNSECURED 4.900% 09/15/45		12/30/2021	AGI Core Fixed Income		86,000	72,000	1,029
14149Y-BM-9	CARDINAL HEALTH INC SENIOR UNSECURED 4.368% 06/15/47		12/30/2021	AGI Core Fixed Income		54,833	49,000	89
142339-AH-3	CARLISLE COS INC SENIOR UNSECURED 3.750% 12/01/27		12/30/2021	AZ Life		850,641	791,000	2,389
14310F-AA-0	CARLYLE HOLDINGS II FIN SENIOR UNSECURED 5.625% 03/30/43		12/30/2021	AZ Life		284,077	220,000	3,094
144141-CY-2	CAROLINA POWER & LIGHT SENIOR SECURED 6.300% 04/01/38		12/30/2021	AZ Life		335,090	237,000	3,691
14448C-AQ-7	CARRIER GLOBAL CORP SENIOR UNSECURED 2.722% 02/15/30		12/30/2021	AGI Core Fixed Income		3,883,529	3,814,000	38,931
14448C-AS-3	CARRIER GLOBAL CORP SENIOR UNSECURED 3.577% 04/05/50		12/30/2021	AGI Core Fixed Income		75,249	72,000	608
149123-CB-5	CATERPILLAR INC SENIOR UNSECURED 3.803% 08/15/42		12/30/2021	AZ Life		4,126,463	3,568,000	50,884
14912L-6G-1	CATERPILLAR FINANCIAL SE SENIOR UNSECURED 3.250% 12/01/24		12/30/2021	AZ Life		218,584	207,000	542
14987B-AE-3	CC HOLDINGS GS V LLC/CRO 1ST LIEN SECURED 3.849% 04/15/23		12/30/2021	AZL - Core Active		1,149,474	1,111,000	8,909

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
15189W-AH-3	CENTERPOINT ENERGY RES SENIOR UNSECURED 5.850% 01/15/41		12/30/2021	AZ Life		291,969	217,000	5,818
15189X-AN-8	CENTERPOINT ENER HOUSTON SENIOR SECURED 4.500% 04/01/44		12/30/2021	AZ Life		370,420	296,000	3,293
161175-BA-1	CHARTER COMM OPT LLC/CAP 1ST LIEN SECURED 6.484% 10/23/45		12/30/2021	AGI Core Fixed Income		66,509	49,000	591
161175-BJ-2	CHARTER COMM OPT LLC/CAP 1ST LIEN SECURED 3.750% 02/15/28		12/30/2021	AZ Life		2,092,397	1,955,000	27,492
161175-BK-9	CHARTER COMM OPT LLC/CAP 1ST LIEN SECURED 4.200% 03/15/28		12/30/2021	AZ Life		854,163	782,000	9,580
161175-BV-5	CHARTER COMM OPT LLC/CAP SENIOR SECURED 3.700% 04/01/51		12/30/2021	Various		188,966	197,000	1,802
161175-BX-1	CHARTER COMM OPT LLC/CAP SENIOR SECURED 2.300% 02/01/32		12/30/2021	AZ Life		3,269,178	3,476,000	33,090
161175-BY-9	CHARTER COMM OPT LLC/CAP SENIOR SECURED 3.850% 04/01/61		12/30/2021	AZ Life		359,177	386,000	3,674
161175-BZ-6	CHARTER COMM OPT LLC/CAP SENIOR SECURED 3.500% 06/01/41		12/30/2021	AZ Life		3,612,338	3,736,000	10,533
161175-CA-0	CHARTER COMM OPT LLC/CAP SENIOR SECURED 3.900% 06/01/52		12/30/2021	AZ Life		329,302	331,000	1,040
161175-CC-6	CHARTER COMM OPT LLC/CAP SENIOR SECURED 4.400% 12/01/61		12/30/2021	AZ Life		488,524	477,000	1,691
166764-AH-3	CHEVRON CORP SENIOR UNSECURED 3.191% 06/24/23		12/30/2021	AZ Life		21,362,604	20,701,000	11,009
16876B-AA-0	CHILDREN'S HOSPITAL CORP SENIOR UNSECURED 4.115% 01/01/47		12/30/2021	AZ Life		365,133	299,000	6,118
169905-AF-3	CHOICE HOTELS INTL INC SENIOR UNSECURED 3.700% 12/01/29		12/30/2021	AZ Life		251,853	237,000	706
171232-AQ-4	CHUBB CORP SENIOR UNSECURED 6.000% 05/11/37		12/30/2021	AZ Life		545,809	387,000	3,161
171239-AG-1	CHUBB INA HOLDINGS INC SENIOR UNSECURED 1.375% 09/15/30		12/30/2021	AZ Life		3,236,155	3,444,000	13,812
17248R-AJ-5	AT&T MOBILITY LLC SENIOR UNSECURED 7.125% 12/15/31		12/30/2021	AZ Life		432,934	328,000	974
17275R-AD-4	CISCO SYSTEMS INC SENIOR UNSECURED 5.900% 02/15/39		12/30/2021	AZ Life		3,139,193	2,202,000	48,719
17275R-AF-9	CISCO SYSTEMS INC SENIOR UNSECURED 5.500% 01/15/40		12/30/2021	AZ Life		2,974,763	2,156,000	54,349
17290X-AS-9	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2016-GC37-CL-A3 3.050% 04/10/49		12/30/2021	AZ Life		1,516,523	1,479,042	3,634
17290Y-AR-9	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2016-C1 CL-A4 3.209% 05/10/49		12/30/2021	AZ Life		729,483	692,937	1,791
17291C-BQ-7	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2016-C2 CL-A3 2.575% 08/10/49		12/30/2021	Various		3,637,703	3,551,437	7,367
17291D-AF-0	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2018-C5 CL-AS 4.408% 06/10/51		12/30/2021	AZ Life		1,059,130	953,031	3,384
172967-AL-5	CITIGROUP INC SENIOR UNSECURED 7.875% 05/15/25		12/30/2021	AZ Life		524,352	437,000	4,302
172967-BL-4	CITIGROUP INC SUBORDINATED 6.625% 06/15/32		12/30/2021	AZ Life		578,868	437,000	1,206
172967-BU-4	CITIGROUP INC SUBORDINATED 5.875% 02/22/33		12/30/2021	AZ Life		1,771,798	1,400,000	29,244
172967-CC-3	CITIGROUP INC SUBORDINATED 6.000% 10/31/33		12/30/2021	AZ Life		2,943,992	2,288,000	22,880
172967-DR-9	CITIGROUP INC SUBORDINATED 6.125% 08/25/36		12/30/2021	AZ Life		3,562,799	2,626,000	55,848
172967-EW-7	CITIGROUP INC SENIOR UNSECURED 8.125% 07/15/39		12/30/2021	AZ Life		2,400,905	1,422,000	52,955
172967-JP-7	CITIGROUP INC SENIOR UNSECURED 3.300% 04/27/25		12/30/2021	AZ Life		6,405,930	6,039,000	34,875
172967-JU-6	CITIGROUP INC SENIOR UNSECURED 4.650% 07/30/45		12/30/2021	AZ Life		1,097,460	875,000	16,953
172967-KG-5	CITIGROUP INC SENIOR UNSECURED 3.700% 01/12/26		12/30/2021	Various		2,835,341	2,625,000	45,325
172967-KN-0	CITIGROUP INC SENIOR UNSECURED 3.400% 05/01/26		12/30/2021	Various		3,992,458	3,719,000	20,723
172967-KY-6	CITIGROUP INC SENIOR UNSECURED 3.200% 10/21/26		12/30/2021	AZ Life		2,521,277	2,380,000	14,597
172967-LD-1	CITIGROUP INC SENIOR UNSECURED 3.887% 01/10/28		12/30/2021	Various		4,551,111	4,201,000	77,111
172967-LS-8	CITIGROUP INC SENIOR UNSECURED 3.520% 10/27/28		12/30/2021	AZ Life		2,342,954	2,188,000	13,478
172967-MD-0	CITIGROUP INC SENIOR UNSECURED 4.650% 07/23/48		12/30/2021	AZ Life		8,834,225	6,914,000	140,210
172967-ME-8	CITIGROUP INC SENIOR UNSECURED 3.980% 03/20/30		12/30/2021	Various		8,447,290	7,665,000	84,741
172967-MP-3	CITIGROUP INC SENIOR UNSECURED 4.412% 03/31/31		12/30/2021	Various		19,614,320	17,214,000	189,870
172967-MY-4	CITIGROUP INC SENIOR UNSECURED 2.561% 05/01/32		12/30/2021	AZ Life		10,221,082	10,196,000	42,795
17308C-C5-3	CITIGROUP INC SENIOR UNSECURED 2.976% 11/05/30		12/30/2021	Various		401,122	387,000	1,760
17318U-AD-6	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2012-GC8 CL-A4 3.024% 09/10/45		12/30/2021	AZ Life		5,478,246	5,447,235	13,269
17322A-AD-4	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2014-GC19 CL-A4 4.023% 03/10/47		12/30/2021	AZ Life		4,356,340	4,147,663	13,442
17322M-AV-8	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2014-GC21 CL-A4 3.575% 05/10/47		12/30/2021	AZ Life		3,127,151	3,034,934	8,740
17322V-AS-5	CGCMT CMBS-SER-2014-GC23 CL-A3 3.356% 07/10/47		12/30/2021	AZ Life		11,160,865	10,825,014	29,265
17323C-AD-9	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2015-GC27 CL-A4 2.878% 02/10/48		12/30/2021	Various		12,110,102	11,867,009	27,512
17323C-AE-7	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2015-GC27 CL-A5 3.137% 02/10/48		12/30/2021	AZL - Core Active		424,460	407,610	1,030
17323Y-AY-1	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2015-GC29 CL-A3 2.935% 04/10/48		12/30/2021	AZ Life		3,315,093	3,252,404	7,690
17323Y-AC-3	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2015-GC31 CL-A3 3.497% 06/10/48		12/30/2021	AZ Life		1,847,532	1,746,865	4,921
17324D-AT-1	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2015-P1-CL-A4 3.462% 09/15/48		12/30/2021	Various		1,450,909	1,385,874	3,865
17324K-AN-8	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2015-GC35-CL-A3 3.549% 11/10/48		12/30/2021	Various		2,041,077	1,941,970	5,552
17324T-AD-1	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2016-GC36-CL-A4 3.349% 02/10/49		12/30/2021	AZ Life		2,447,523	2,354,433	6,352
17324T-AE-9	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2016-GC36 CL-A5 3.616% 02/10/49		12/30/2021	AZ Life		701,166	657,999	1,917
17325D-AC-7	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2016-P5 CL-A3 2.684% 10/10/49		12/30/2021	AZ Life		2,129,361	2,076,444	4,490
17325G-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2016-C3 CL-A3 2.896% 11/15/49		12/30/2021	AZ Life		2,155,264	2,077,841	4,847
17325H-BN-3	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2017-P7 CL-A3 3.442% 04/14/50		12/30/2021	AZ Life		5,245,884	4,916,554	13,632
17326C-AY-0	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2017-B1 CL-A3 3.197% 08/15/50		12/30/2021	AZ Life		611,220	583,270	1,502
17326C-AZ-7	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2017-B1 CL-A4 3.458% 08/15/50		12/30/2021	AZL - Core Active		2,805,760	2,611,769	7,275
17326C-BB-9	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2017-B1 CL-AS 3.711% 08/15/50		12/30/2021	AZ Life		2,223,677	2,084,634	6,232
17326D-AF-9	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2017-P8 CL-AS 3.789% 09/15/50		12/30/2021	AZ Life		1,433,283	1,327,644	4,052
17327F-AC-0	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2018-B2 CL-A3 3.744% 03/10/51		12/30/2021	AZ Life		641,318	595,887	1,797
17327F-AD-8	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2018-B2 CL-A4 4.009% 03/10/51		12/30/2021	AZ Life		1,740,479	1,572,210	5,077
17327F-AF-3	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2018-B2 CL-AS 4.179% 03/10/51		12/30/2021	AZ Life		1,620,402	1,488,747	5,012
17328C-AE-2	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2019-C7 CL-AAB 3.042% 12/15/72		12/30/2021	AZL - Core Active		757,749	714,288	1,750
174610-AT-2	CITIZENS FINANCIAL GROUP SENIOR UNSECURED 3.250% 04/30/30		12/30/2021	AGI Core Fixed Income		316,167	300,000	1,625

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
177376-AG-5	CITRIX SYSTEMS INC SENIOR UNSECURED 1.250% 03/01/26		12/30/2021	AZL - Core Active		4,125,350	4,255,000	17,581
17858P-AA-9	CITY OF HOPE/THE SENIOR SECURED 5.623% 11/15/43		12/30/2021	Various		2,544,220	1,805,000	12,687
17858P-AB-7	CITY OF HOPE/THE SENIOR UNSECURED 4.378% 08/15/48		12/30/2021	AZ Life		1,086,734	879,000	14,431
18551P-AD-1	CLECO CORPORATE HOLDINGS SENIOR UNSECURED 4.973% 05/01/46		12/30/2021	AZ Life		175,965	147,000	1,198
186108-CE-4	CLEVELAND ELECTRIC ILLUM SENIOR UNSECURED 5.950% 12/15/36		12/30/2021	AZ Life		244,867	183,000	454
195869-AL-6	COLONIAL PIPELINE CO SENIOR UNSECURED 6.375% 08/01/37		12/30/2021	AZ Life		445,549	336,000	8,866
198280-AH-2	COLUMBIA PIPELINE GROUP SENIOR UNSECURED 5.800% 06/01/45		12/30/2021	AZ Life		249,614	190,000	888
19828J-AA-6	COLUMBIA PROPERTY TRUST SENIOR UNSECURED 4.150% 04/01/25		12/30/2021	AZ Life		953,682	880,000	9,029
19828J-AB-4	COLUMBIA PROPERTY TRUST SENIOR UNSECURED 3.650% 08/15/26		12/30/2021	AZ Life		2,123,286	1,955,000	26,759
20030N-AK-7	COMCAST CORP SENIOR UNSECURED 6.500% 11/15/35		12/30/2021	AZ Life		1,606,877	1,127,000	9,157
20030N-BH-3	COMCAST CORP SENIOR UNSECURED 4.250% 01/15/33		12/30/2021	AZ Life		689,795	593,000	11,551
20030N-BP-5	COMCAST CORP SENIOR UNSECURED 4.400% 08/15/35		12/30/2021	Various		2,389,219	2,008,000	33,132
20030N-BS-9	COMCAST CORP SENIOR UNSECURED 3.150% 03/01/26		12/30/2021	AZ Life		1,071,428	1,007,000	10,485
20030N-BT-7	COMCAST CORP SENIOR UNSECURED 3.200% 07/15/36		12/30/2021	AGI Core Fixed Income		1,979,790	1,872,000	27,456
20030N-BU-4	COMCAST CORP SENIOR UNSECURED 3.400% 07/15/46		12/30/2021	AZ Life		94,683	91,000	1,418
20030N-BZ-3	COMCAST CORP SENIOR UNSECURED 4.000% 08/15/47		12/30/2021	AZ Life		561,456	494,000	7,410
20030N-CA-7	COMCAST CORP SENIOR UNSECURED 3.150% 02/15/28		12/30/2021	Various		2,329,057	2,172,000	25,657
20030N-CE-9	COMCAST CORP SENIOR UNSECURED 3.999% 11/01/49		12/30/2021	AZ Life		105,376	92,000	603
20030N-CG-4	COMCAST CORP SENIOR UNSECURED 4.049% 11/01/52		12/30/2021	AZ Life		84,300	73,000	484
20030N-CJ-8	COMCAST CORP SENIOR UNSECURED 3.900% 03/01/38		12/30/2021	AZ Life		959,336	855,000	11,022
20030N-DP-3	COMCAST CORP SENIOR UNSECURED 2.450% 08/15/52		12/30/2021	AZ Life		47,909	54,000	496
20030N-DQ-1	COMCAST CORP SENIOR UNSECURED 2.650% 08/15/62		12/30/2021	AZ Life		72,754	83,000	825
200474-BB-9	COMM MORTGAGE TRUST CMBS-SER-2015-LC19-CL-A3 2.922% 02/10/48		12/30/2021	Various		48,077,458	46,809,929	110,183
20268J-AC-7	COMMONSPIRIT HEALTH 1ST LIEN SECURED 4.187% 10/01/49		12/30/2021	AZ Life		128,175	111,000	1,149
20268J-AF-0	COMMONSPIRIT HEALTH SENIOR SECURED 2.782% 10/01/30		12/30/2021	AZL - Core Active		235,249	230,000	1,582
202795-JL-5	COMMONWEALTH EDISON CO SENIOR SECURED 3.750% 08/15/47		12/30/2021	AZ Life		892,984	790,000	11,109
202795-JM-3	COMMONWEALTH EDISON CO SENIOR SECURED 4.000% 03/01/48		12/30/2021	Various		2,849,682	2,458,000	32,500
202795-JT-8	COMMONWEALTH EDISON CO SENIOR SECURED 3.125% 03/15/51		12/30/2021	AZ Life		55,206	54,000	492
205887-AF-9	CONAGRA BRANDS INC SENIOR UNSECURED 7.125% 10/01/26		12/30/2021	AZ Life		2,112,100	1,728,000	30,438
205887-AR-3	CONAGRA BRANDS INC SENIOR UNSECURED 7.000% 10/01/28		12/30/2021	AZ Life		12,377,462	9,557,000	165,389
205887-BR-2	CONAGRA BRANDS INC SENIOR UNSECURED 3.200% 01/25/23		12/30/2021	AZ Life		5,919,720	5,809,000	80,035
205887-BS-0	CONAGRA BRANDS INC SENIOR UNSECURED 4.650% 01/25/43		12/30/2021	Various		308,655	285,000	5,706
205887-CD-2	CONAGRA BRANDS INC SENIOR UNSECURED 5.300% 11/01/38		12/30/2021	AGI Core Fixed Income		5,514,297	4,433,000	38,506
207597-DV-4	CONNECTICUT LIGHT & PWR SENIOR SECURED 6.350% 06/01/36		12/30/2021	AZ Life		544,077	395,000	2,021
207597-EA-9	CONNECTICUT LIGHT & PWR SENIOR SECURED 6.375% 09/01/37		12/30/2021	AZ Life		424,884	316,000	6,659
207597-EG-6	CONNECTICUT LIGHT & PWR SENIOR SECURED 4.300% 04/15/44		12/30/2021	AZ Life		449,582	371,000	3,324
20825C-AF-1	CONOCOPHILLIPS SENIOR UNSECURED 5.900% 10/15/32		12/30/2021	AZ Life		821,512	632,000	7,768
20825C-AQ-7	CONOCOPHILLIPS SENIOR UNSECURED 6.500% 02/01/39		12/30/2021	Various		682,378	473,000	12,725
20826F-AR-7	CONOCOPHILLIPS COMPANY SENIOR UNSECURED 5.950% 03/15/46		12/30/2021	AZL - Core Active		405,044	276,000	4,790
209111-EH-2	CON EDISON CO OF NY INC SENIOR UNSECURED 5.300% 03/01/35		12/30/2021	AZ Life		1,248,542	1,010,000	17,695
209111-EJ-8	CON EDISON CO OF NY INC SENIOR UNSECURED 5.250% 07/01/35		12/30/2021	AZ Life		1,069,101	875,000	22,841
209111-EL-3	CON EDISON CO OF NY INC SENIOR UNSECURED 5.850% 03/15/36		12/30/2021	AZ Life		3,534,985	2,713,000	46,291
209111-EM-1	CON EDISON CO OF NY INC SENIOR UNSECURED 6.200% 06/15/36		12/30/2021	AZ Life		3,462,340	2,538,000	6,556
209111-EQ-2	CON EDISON CO OF NY INC SENIOR UNSECURED 5.700% 12/01/36		12/30/2021	AZ Life		1,564,592	1,215,000	5,579
209111-ES-8	CON EDISON CO OF NY INC SENIOR UNSECURED 6.300% 08/15/37		12/30/2021	AZ Life		1,800,474	1,300,000	30,713
209111-EU-3	CON EDISON CO OF NY INC SENIOR UNSECURED 6.750% 04/01/38		12/30/2021	AZ Life		728,579	507,000	8,461
209111-EY-5	CON EDISON CO OF NY INC SENIOR UNSECURED 5.500% 12/01/39		12/30/2021	AGI Core Fixed Income		783,690	612,000	2,712
209111-FC-2	CON EDISON CO OF NY INC SENIOR UNSECURED 3.950% 03/01/43		12/30/2021	AGI Core Fixed Income		2,935,304	2,718,000	35,489
209111-FD-0	CON EDISON CO OF NY INC SENIOR UNSECURED 4.450% 03/15/44		12/30/2021	AZ Life		6,932,993	5,969,000	77,473
209111-FF-5	CON EDISON CO OF NY INC SENIOR UNSECURED 4.625% 12/01/54		12/30/2021	AZ Life		1,617,476	1,315,000	4,899
209111-FG-3	CON EDISON CO OF NY INC SENIOR UNSECURED 4.500% 12/01/45		12/30/2021	AZ Life		987,189	846,000	3,067
209111-FH-1	CON EDISON CO OF NY INC SENIOR UNSECURED 3.850% 06/15/46		12/30/2021	AZ Life		3,097,755	2,875,000	4,612
209111-FK-4	CON EDISON CO OF NY INC SENIOR UNSECURED 4.300% 12/01/56		12/30/2021	AZL - Core Active		577,534	490,000	1,697
209111-FL-2	CON EDISON CO OF NY INC SENIOR UNSECURED 3.875% 06/15/47		12/30/2021	AZ Life		2,040,517	1,889,000	3,050
209111-FM-0	CON EDISON CO OF NY INC SENIOR UNSECURED 3.125% 11/15/27		12/30/2021	AZ Life		1,378,322	1,313,000	5,129
209111-FN-8	CON EDISON CO OF NY INC SENIOR UNSECURED 4.000% 11/15/57		12/30/2021	Various		3,958,117	3,566,000	17,830
209111-FQ-1	CON EDISON CO OF NY INC SENIOR UNSECURED 4.500% 05/15/58		12/30/2021	AZ Life		2,121,980	1,750,000	9,844
209111-FW-8	CON EDISON CO OF NY INC SENIOR UNSECURED 3.700% 11/15/59		12/30/2021	AZ Life		1,328,134	1,257,000	5,814
209111-FZ-1	CON EDISON CO OF NY INC SENIOR UNSECURED 3.000% 12/01/60		12/30/2021	AZ Life		12,760,250	13,830,000	33,422
209111-GB-3	CON EDISON CO OF NY INC SENIOR UNSECURED 3.600% 06/15/61		12/30/2021	AZ Life		5,379,834	5,146,000	7,719
209615-BS-1	CONSOLIDATED NATURAL GAS SENIOR UNSECURED 6.800% 12/15/27		12/30/2021	AZ Life		2,426,510	1,980,000	5,610
21036P-AQ-1	CONSTELLATION BRANDS INC SENIOR UNSECURED 3.700% 12/06/26		12/30/2021	AZL - Core Active		844,130	782,000	1,929
21036P-AY-4	CONSTELLATION BRANDS INC SENIOR UNSECURED 3.600% 02/15/28		12/30/2021	AZ Life		2,102,427	1,955,000	26,393
21036P-BG-2	CONSTELLATION BRANDS INC SENIOR UNSECURED 3.750% 05/01/50		12/30/2021	AZ Life		111,238	103,000	633
22160K-AM-7	COSTCO WHOLESALE CORP SENIOR UNSECURED 3.000% 05/18/27		12/30/2021	AGI Core Fixed Income		844,522	789,000	2,762

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22160K-AQ-8	COSTCO WHOLESALE CORP SENIOR UNSECURED 1.750% 04/20/32		12/30/2021	AGI Core Fixed Income		1,991,707	2,066,000	7,030
22170Q-AA-8	COTTAGE HEALTH SYSTEM SENIOR SECURED 3.304% 11/01/49		12/30/2021	AZ Life		74,554	70,000	379
224044-AN-7	COX COMMUNICATIONS INC SENIOR UNSECURED 6.800% 08/01/28		12/30/2021	AZ Life		15,511,400	12,594,000	354,451
224044-BV-8	COX COMMUNICATIONS INC SENIOR UNSECURED 8.375% 03/01/39		12/30/2021	AZ Life		434,791	267,000	7,392
224044-BY-2	COX COMMUNICATIONS INC SENIOR UNSECURED 4.700% 12/15/42		12/30/2021	AZ Life		87,145	73,000	143
224044-CC-9	COX COMMUNICATIONS INC SENIOR UNSECURED 4.500% 06/30/43		12/30/2021	AZ Life		511,218	440,000	9,900
224044-CF-2	COX COMMUNICATIONS INC SENIOR UNSECURED 4.800% 02/01/35		12/30/2021	AZ Life		215,162	183,000	3,636
224044-CJ-4	COX COMMUNICATIONS INC SENIOR UNSECURED 3.500% 08/15/27		12/30/2021	AZ Life		2,351,359	2,190,000	28,744
22822R-BH-2	CROWN CASTLE TOWERS LLC SENIOR SECURED 4.241% 07/15/28		12/30/2021	Various		2,846,900	2,614,000	4,619
22822V-AB-7	CROWN CASTLE INTL CORP SENIOR UNSECURED 4.450% 02/15/26		12/30/2021	Various		14,173,242	12,961,000	216,287
22822V-AC-5	CROWN CASTLE INTL CORP SENIOR UNSECURED 3.700% 06/15/26		12/30/2021	AZ Life		2,229,956	2,083,000	3,211
22822V-AE-1	CROWN CASTLE INTL CORP SENIOR UNSECURED 4.000% 03/01/27		12/30/2021	AZ Life		817,141	753,000	9,956
22822V-AH-4	CROWN CASTLE INTL CORP SENIOR UNSECURED 3.650% 09/01/27		12/30/2021	AZ Life		2,277,712	2,122,000	25,603
22822V-AK-7	CROWN CASTLE INTL CORP SENIOR UNSECURED 3.800% 02/15/28		12/30/2021	AZ Life		2,119,083	1,955,000	27,859
22822V-AM-3	CROWN CASTLE INTL CORP SENIOR UNSECURED 5.200% 02/15/49		12/30/2021	AGI Core Fixed Income		105,257	83,000	1,619
22822V-AU-5	CROWN CASTLE INTL CORP SENIOR UNSECURED 3.250% 01/15/51		12/30/2021	Various		676,303	694,000	10,338
22822V-AW-1	CROWN CASTLE INTL CORP SENIOR UNSECURED 2.100% 04/01/31		12/30/2021	AZ Life		5,130,343	5,374,000	27,900
22822V-AX-9	CROWN CASTLE INTL CORP SENIOR UNSECURED 2.900% 04/01/41		12/30/2021	AZ Life		99,416	103,000	738
22822V-AY-7	CROWN CASTLE INTL CORP SENIOR UNSECURED 2.500% 07/15/31		12/30/2021	AZ Life		9,358,046	9,494,000	119,334
22945D-AJ-2	CSAIL COMMERCIAL MORTGAGE TRUS CMBS-SER-2019-C15 CL-ASB 3.903% 03/15/52		12/30/2021	AZL - Core Active		414,592	382,377	1,202
22966R-AD-8	CUBESMART LP SENIOR UNSECURED 3.125% 09/01/26		12/30/2021	AZ Life		247,451	236,000	2,438
22966R-AF-3	CUBESMART LP SENIOR UNSECURED 3.000% 02/15/30		12/30/2021	AZ Life		179,956	173,000	1,946
22966R-AG-1	CUBESMART LP SENIOR UNSECURED 2.000% 02/15/31		12/30/2021	AZL - Core Active		2,333,211	2,428,000	18,210
23283P-AR-5	CYRUSONE LP/CYRUSONE FIN SENIOR UNSECURED 3.450% 11/15/29		12/30/2021	AGI Core Fixed Income		2,339,496	2,160,000	9,315
23283P-AT-1	CYRUSONE LP/CYRUSONE FIN SENIOR UNSECURED 2.150% 11/01/30		12/30/2021	AGI Core Fixed Income		2,077,488	2,100,000	7,400
233063-AT-3	DEUTSCHE BANK COMMERCIAL MORTG CMBS-SER-2020-C9 CL-A5 1.926% 08/15/53		12/30/2021	AZ Life		3,348,108	3,419,389	5,305
23312J-AE-3	DEUTSCHE BANK COMMERCIAL MORTG CMBS-SER-2017-C6 CL-A4 3.071% 06/10/50		12/30/2021	AZ Life		1,170,645	1,108,311	2,742
23312L-AR-9	DEUTSCHE BANK COMMERCIAL MORTG CMBS-SER-2016-C1-CL-A3A 3.015% 05/10/49		12/30/2021	AZ Life		2,094,576	2,036,109	4,945
23312V-AE-6	DEUTSCHE BANK COMMERCIAL MORTG CMBS-SER-2016-C3 CL-A4 2.632% 08/10/49		12/30/2021	Various		2,716,876	2,631,996	5,580
23371D-AH-7	DAE FUNDING LLC SENIOR UNSECURED 1.625% 02/15/24		12/30/2021	AZL - Core Active		3,493,795	3,547,000	21,615
233835-AQ-0	DAIMLER FINANCE NA LLC SENIOR UNSECURED 8.500% 01/18/31		12/30/2021	AZ Life		12,656,365	8,540,000	326,655
233851-CB-8	DAIMLER FINANCE NA LLC SENIOR UNSECURED 3.500% 08/03/25		12/30/2021	AZ Life		2,602,273	2,444,000	34,929
233851-DT-8	DAIMLER FINANCE NA LLC SENIOR UNSECURED 4.300% 02/22/29		12/30/2021	AZ Life		6,946,679	6,179,000	94,470
239753-DL-7	TARGET CORP SENIOR UNSECURED 6.650% 08/01/28		12/30/2021	AZ Life		2,623,550	2,106,000	57,965
24422E-TG-4	JOHN DEERE CAPITAL CORP SENIOR UNSECURED 2.800% 03/06/23		12/30/2021	AZ Life		4,984,141	4,864,000	43,127
24703T-AD-8	DELL INT LLC / EMC CORP SENIOR SECURED 6.020% 06/15/26		12/30/2021	Various		4,537,055	3,935,000	9,870
24703T-AG-1	DELL INT LLC / EMC CORP SENIOR SECURED 5.300% 10/01/29		12/30/2021	Various		10,597,556	9,062,000	118,737
24703T-AJ-5	DELL INT LLC / EMC CORP SENIOR SECURED 8.100% 07/15/36		12/30/2021	AZ Life		156,059	103,000	3,824
24703T-AK-2	DELL INT LLC / EMC CORP SENIOR SECURED 8.350% 07/15/46		12/30/2021	Various		513,337	311,000	11,902
247109-BR-1	DELMARVA PWR & LIGHT CO SENIOR SECURED 4.000% 06/01/42		12/30/2021	AZ Life		491,101	439,000	1,415
251799-AA-0	DEVON ENERGY CORPORATION SENIOR UNSECURED 7.950% 04/15/32		12/30/2021	AZ Life		352,908	252,000	4,174
25179M-AL-7	DEVON ENERGY CORPORATION SENIOR UNSECURED 5.600% 07/15/41		12/30/2021	AZ Life		300,021	241,000	6,186
25179M-AN-3	DEVON ENERGY CORPORATION SENIOR UNSECURED 4.750% 05/15/42		12/30/2021	Various		310,108	270,000	1,603
25389J-AQ-9	DIGITAL REALTY TRUST LP SENIOR UNSECURED 4.750% 10/01/25		12/30/2021	AZ Life		1,339,819	1,213,000	14,244
25389J-AR-7	DIGITAL REALTY TRUST LP SENIOR UNSECURED 3.700% 08/15/27		12/30/2021	AZ Life		229,547	212,000	2,942
25389J-AT-3	DIGITAL REALTY TRUST LP SENIOR UNSECURED 4.450% 07/15/28		12/30/2021	AZ Life		2,534,173	2,249,000	45,870
25389J-AU-0	DIGITAL REALTY TRUST LP SENIOR UNSECURED 3.600% 07/01/29		12/30/2021	AZ Life		373,846	346,000	6,193
25466A-AJ-0	DISCOVER BANK SENIOR UNSECURED 3.450% 07/27/26		12/30/2021	AZ Life		1,963,311	1,862,000	27,302
25466A-AP-6	DISCOVER BANK SENIOR UNSECURED 4.650% 09/13/28		12/30/2021	Various		3,086,049	2,721,000	37,606
254687-CT-1	WALT DISNEY COMPANY/THE SENIOR UNSECURED 7.750% 01/20/24		12/30/2021	AGI Core Fixed Income		2,375,958	2,101,000	72,368
254687-CZ-7	WALT DISNEY COMPANY/THE SENIOR UNSECURED 3.700% 09/15/24		12/30/2021	AZ Life		3,697,252	3,486,000	37,620
254687-DD-5	WALT DISNEY COMPANY/THE SENIOR UNSECURED 3.700% 10/15/25		12/30/2021	AZ Life		2,174,395	2,018,000	15,555
254687-DF-0	WALT DISNEY COMPANY/THE SENIOR UNSECURED 7.700% 10/30/25		12/30/2021	AZ Life		1,096,519	889,000	11,409
254687-DK-9	WALT DISNEY COMPANY/THE SENIOR UNSECURED 3.375% 11/15/26		12/30/2021	AZ Life		436,190	407,000	1,717
254687-DM-5	WALT DISNEY COMPANY/THE SENIOR UNSECURED 7.125% 04/08/28		12/30/2021	AZ Life		1,325,528	1,030,000	16,716
254687-DR-4	WALT DISNEY COMPANY/THE SENIOR UNSECURED 7.280% 06/30/28		12/30/2021	AZ Life		2,384,186	1,810,000	65,884
254687-DV-5	WALT DISNEY COMPANY/THE SENIOR UNSECURED 6.550% 03/15/33		12/30/2021	AZ Life		1,650,699	1,186,000	22,658
254687-EB-8	WALT DISNEY COMPANY/THE SENIOR UNSECURED 6.400% 12/15/35		12/30/2021	Various		4,193,198	2,952,000	7,872
254687-EH-5	WALT DISNEY COMPANY/THE SENIOR UNSECURED 6.650% 11/15/37		12/30/2021	AZ Life		2,687,973	1,819,000	15,120
254687-ER-3	WALT DISNEY COMPANY/THE SENIOR UNSECURED 6.150% 02/15/41		12/30/2021	AZ Life		1,604,057	1,104,000	25,461
254687-ET-9	WALT DISNEY COMPANY/THE SENIOR UNSECURED 5.400% 10/01/43		12/30/2021	Various		1,789,781	1,305,000	17,422
254687-EV-4	WALT DISNEY COMPANY/THE SENIOR UNSECURED 4.750% 09/15/44		12/30/2021	AZ Life		1,261,963	988,000	13,688
254687-EX-0	WALT DISNEY COMPANY/THE SENIOR UNSECURED 4.950% 10/15/45		12/30/2021	AZ Life		349,568	268,000	2,764
254687-FL-5	WALT DISNEY COMPANY/THE SENIOR UNSECURED 2.000% 09/01/29		12/30/2021	AZ Life		3,417,068	3,444,000	22,769
254687-FX-9	WALT DISNEY COMPANY/THE SENIOR UNSECURED 2.650% 01/13/31		12/30/2021	AZ Life		233,366	225,000	2,766

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
254687-FZ-4	WALT DISNEY COMPANY/THE SENIOR UNSECURED 3.600% 01/13/51		12/30/2021	AZ Life		80,652	72,000	1,202
254687-GA-8	WALT DISNEY COMPANY/THE SENIOR UNSECURED 3.800% 05/13/60		12/30/2021	AZ Life		679,720	593,000	2,942
25468P-BW-5	TWDC ENTERPRISES 18 CORP SENIOR UNSECURED 7.000% 03/01/32		12/30/2021	AZ Life		1,127,901	802,000	18,557
25468P-DM-5	TWDC ENTERPRISES 18 CORP SENIOR UNSECURED 1.850% 07/30/26		12/30/2021	AZ Life		1,027,651	1,019,000	7,855
254709-AK-4	DISCOVER FINANCIAL SVS SENIOR UNSECURED 3.950% 11/06/24		12/30/2021	AZ Life		2,596,799	2,444,000	14,481
254709-AM-0	DISCOVER FINANCIAL SVS SENIOR UNSECURED 4.100% 02/09/27		12/30/2021	Various		928,208	857,000	13,762
25470D-AD-1	DISCOVERY COMMUNICATIONS SENIOR UNSECURED 6.350% 06/01/40		12/30/2021	AZ Life		563,843	414,000	2,118
25470D-AG-4	DISCOVERY COMMUNICATIONS SENIOR UNSECURED 4.950% 05/15/42		12/30/2021	AZ Life		193,385	165,000	1,021
25470D-AJ-8	DISCOVERY COMMUNICATIONS SENIOR UNSECURED 4.875% 04/01/43		12/30/2021	AZ Life		490,808	420,000	5,062
25470D-AT-6	DISCOVERY COMMUNICATIONS SENIOR UNSECURED 5.200% 09/20/47		12/30/2021	Various		353,123	289,000	4,174
25470D-BG-3	DISCOVERY COMMUNICATIONS SENIOR UNSECURED 5.300% 05/15/49		12/30/2021	AZ Life		64,313	52,000	345
25470D-BJ-7	DISCOVERY COMMUNICATIONS SENIOR UNSECURED 3.625% 05/15/30		12/30/2021	AGI Core Fixed Income		172,860	162,000	734
257375-AH-8	EASTERN ENERGY GAS SENIOR UNSECURED 3.600% 12/15/24		12/30/2021	AZ Life		1,463,131	1,383,000	2,075
257469-AG-1	DOMINION ENERGY INC SENIOR UNSECURED 6.750% 12/15/32		12/30/2021	Various		281,969	221,000	622
25746U-AN-9	DOMINION ENERGY INC SENIOR UNSECURED 6.300% 03/15/33		12/30/2021	AGI Core Fixed Income		68,442	52,000	956
25746U-AV-1	DOMINION ENERGY INC SENIOR UNSECURED 5.950% 06/15/35		12/30/2021	AZL - Core Active		67,641	52,000	129
25746U-BD-0	DOMINION ENERGY INC SENIOR UNSECURED 7.000% 06/15/38		12/30/2021	AGI Core Fixed Income		141,060	98,000	286
257559-AK-0	DOMTAR CORP SENIOR UNSECURED 6.750% 02/15/44		12/30/2021	AZ Life		1,015,907	1,004,000	25,414
260003-AP-3	DOVER CORP SENIOR UNSECURED 2.950% 11/04/29		12/30/2021	AZ Life		206,361	196,000	899
260543-BE-2	DOW CHEMICAL CO/THE SENIOR UNSECURED 7.375% 03/01/23		12/30/2021	AZ Life		1,880,902	1,758,000	42,857
260543-BJ-1	DOW CHEMICAL CO/THE SENIOR UNSECURED 7.375% 11/01/29		12/30/2021	AZ Life		9,403,839	7,018,000	84,825
260543-CE-1	DOW CHEMICAL CO/THE SENIOR UNSECURED 5.250% 11/15/41		12/30/2021	Various		158,555	125,000	820
26078J-AF-7	DUPONT DE NEMOURS INC SENIOR UNSECURED 5.419% 11/15/48		12/30/2021	AGI Core Fixed Income		239,818	173,000	1,172
263901-AA-8	DUKE ENERGY INDIANA LLC SENIOR SECURED 6.350% 08/15/38		12/30/2021	AZL - Core Active		576,522	411,000	9,787
264399-DK-9	DUKE ENERGY CAROLINAS SENIOR UNSECURED 6.000% 12/01/28		12/30/2021	AZL - Core Active		5,584,095	4,531,000	21,900
26441C-AL-9	DUKE ENERGY CORP SENIOR UNSECURED 3.950% 10/15/23		12/30/2021	AZ Life		2,189,268	2,097,000	17,257
26441C-AT-2	DUKE ENERGY CORP SENIOR UNSECURED 3.750% 09/01/46		12/30/2021	AZ Life		99,877	94,000	1,165
26441C-AY-1	DUKE ENERGY CORP SENIOR UNSECURED 3.950% 08/15/47		12/30/2021	AZ Life		228,268	208,000	3,081
26441Y-BA-4	DUKE REALTY LP SENIOR UNSECURED 3.375% 12/15/27		12/30/2021	AZ Life		251,548	236,000	332
26441Y-BB-2	DUKE REALTY LP SENIOR UNSECURED 4.000% 09/15/28		12/30/2021	AZ Life		2,026,452	1,818,000	21,210
26442C-AB-0	DUKE ENERGY CAROLINAS SENIOR SECURED 6.000% 01/15/38		12/30/2021	AZ Life		271,190	197,000	5,418
26442C-AE-4	DUKE ENERGY CAROLINAS SENIOR SECURED 6.050% 04/15/38		12/30/2021	AZ Life		542,319	395,000	4,979
26442C-AH-7	DUKE ENERGY CAROLINAS SENIOR SECURED 5.300% 02/15/40		12/30/2021	AZ Life		775,193	593,000	11,786
26442C-AM-6	DUKE ENERGY CAROLINAS SENIOR SECURED 4.250% 12/15/41		12/30/2021	AZL - Core Active		378,037	324,000	574
26442C-AZ-7	DUKE ENERGY CAROLINAS SENIOR SECURED 3.200% 08/15/49		12/30/2021	AZ Life		143,725	140,000	1,680
26442R-AD-3	DUKE ENERGY PROGRESS INC SENIOR SECURED 4.150% 12/01/44		12/30/2021	AZ Life		234,672	201,000	672
26442T-AC-1	DUKE UNIVERSITY SENIOR UNSECURED 4.077% 10/01/48		12/30/2021	AZ Life		724,041	593,000	5,977
26442U-AH-7	DUKE ENERGY PROGRESS LLC SENIOR SECURED 3.450% 03/15/29		12/30/2021	AGI Core Fixed Income		4,037,754	3,737,000	37,604
26443C-AA-1	DUKE UNIVERSITY HEALTH SENIOR UNSECURED 3.920% 06/01/47		12/30/2021	AZ Life		580,740	491,000	1,550
266233-AG-0	DUQUESNE LIGHT HOLDINGS SENIOR UNSECURED 3.616% 08/01/27		12/30/2021	AZ Life		1,204,942	1,141,000	17,076
26867L-AL-4	EMD FINANCE LLC SENIOR UNSECURED 3.250% 03/19/25		12/30/2021	AZ Life		915,110	870,000	7,933
26875P-AM-3	EOG RESOURCES INC SENIOR UNSECURED 3.150% 04/01/25		12/30/2021	AZ Life		1,282,550	1,222,000	9,516
26875P-AN-1	EOG RESOURCES INC SENIOR UNSECURED 3.900% 04/01/35		12/30/2021	AZ Life		402,394	356,000	3,432
26882P-AR-3	ERAC USA FINANCE LLC SENIOR UNSECURED 6.700% 06/01/34		12/30/2021	AZ Life		478,693	347,000	1,873
26882P-BE-1	ERAC USA FINANCE LLC SENIOR UNSECURED 7.000% 10/15/37		12/30/2021	AZ Life		231,315	158,000	2,304
26884A-BA-0	ERP OPERATING LP SENIOR UNSECURED 3.000% 04/15/23		12/30/2021	AZ Life		2,704,204	2,644,000	16,525
26884A-BB-8	ERP OPERATING LP SENIOR UNSECURED 4.500% 07/01/44		12/30/2021	Various		3,443,310	2,767,000	61,912
26884A-BE-2	ERP OPERATING LP SENIOR UNSECURED 4.500% 06/01/45		12/30/2021	AZ Life		855,775	687,000	2,490
26884A-BF-9	ERP OPERATING LP SENIOR UNSECURED 2.850% 11/01/26		12/30/2021	AZ Life		9,541,417	9,076,000	42,392
26884A-BJ-1	ERP OPERATING LP SENIOR UNSECURED 3.500% 03/01/28		12/30/2021	AZ Life		1,574,505	1,452,000	16,799
26884A-BL-6	ERP OPERATING LP SENIOR UNSECURED 3.000% 07/01/29		12/30/2021	AZ Life		4,592,983	4,346,000	64,828
26884A-BM-4	ERP OPERATING LP SENIOR UNSECURED 2.500% 02/15/30		12/30/2021	AZ Life		198,621	194,000	1,819
26884T-AL-6	ERAC USA FINANCE LLC SENIOR UNSECURED 3.850% 11/15/24		12/30/2021	AZ Life		2,911,521	2,751,000	13,239
26884T-AP-7	ERAC USA FINANCE LLC SENIOR UNSECURED 3.800% 11/01/25		12/30/2021	Various		2,320,644	2,159,000	13,446
269246-BS-2	E*TRADE FINANCIAL CORP SENIOR UNSECURED 4.500% 06/20/28		12/30/2021	Various		2,047,450	1,818,000	2,273
27409L-AE-3	EAST OHIO GAS CO/THE SENIOR UNSECURED 3.000% 06/15/50		12/30/2021	AZ Life		3,880,381	3,980,000	4,975
276480-AA-8	EASTERN GAS TRAN SENIOR UNSECURED 3.900% 11/15/49		12/30/2021	AZ Life		478,593	439,000	2,140
276480-AC-4	EASTERN GAS TRAN SENIOR UNSECURED 4.600% 12/15/44		12/30/2021	Various		2,103,523	1,773,000	3,398
277432-AC-4	EASTMAN CHEMICAL CO SENIOR UNSECURED 7.625% 06/15/24		12/30/2021	AZ Life		2,440,290	2,141,000	6,802
277432-AD-2	EASTMAN CHEMICAL CO SENIOR UNSECURED 7.600% 02/01/27		12/30/2021	AZ Life		2,868,261	2,262,000	71,152
278058-DB-5	EATON CORP SENIOR UNSECURED 5.800% 03/15/37		12/30/2021	AGI Core Fixed Income		2,711,294	2,159,000	36,523
278642-AF-0	EBAY INC SENIOR UNSECURED 4.000% 07/15/42		12/30/2021	AZ Life		104,988	95,000	1,742
278642-AU-7	EBAY INC SENIOR UNSECURED 3.600% 06/05/27		12/30/2021	AZ Life		3,495,110	3,217,000	8,042
278642-AY-9	EBAY INC SENIOR UNSECURED 2.600% 05/10/31		12/30/2021	AZ Life		360,678	358,000	1,293
278642-AZ-6	EBAY INC SENIOR UNSECURED 3.650% 05/10/51		12/30/2021	AZ Life		1,026,176	955,000	4,841

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
278865-AM-2	ECOLAB INC SENIOR UNSECURED 5.500% 12/08/41		12/30/2021	Various		1,272,407	914,000	3,072
28176E-AD-0	EDWARDS LIFESCIENCES COR SENIOR UNSECURED 4.300% 06/15/28		12/30/2021	AZ Life		1,183,351	1,055,000	1,890
285512-AE-9	ELECTRONIC ARTS INC SENIOR UNSECURED 1.850% 02/15/31		12/30/2021	AZ Life		4,939,936	5,166,000	35,839
291011-BD-5	EMERSON ELECTRIC CO SENIOR UNSECURED 5.250% 11/15/39		12/30/2021	AZ Life		417,806	316,000	2,074
292480-AH-3	ENERGY TRANSFER LP SENIOR UNSECURED 3.900% 05/15/24		12/30/2021	AZ Life		11,929,346	11,428,000	55,712
292480-AJ-9	ENERGY TRANSFER LP SENIOR UNSECURED 5.000% 05/15/44		12/30/2021	AZ Life		290,374	271,000	1,694
29248H-AB-9	EMPOWER FINANCE 2020 LP SENIOR UNSECURED 1.776% 03/17/31		12/30/2021	AZ Life		4,087,901	4,306,000	21,880
29250R-AT-3	ENBRIDGE ENERGY PARTNERS SENIOR UNSECURED 5.500% 09/15/40		12/30/2021	AZ Life		138,886	109,000	1,749
29250R-AW-6	ENBRIDGE ENERGY PARTNERS SENIOR UNSECURED 5.875% 10/15/25		12/30/2021	AZ Life		1,676,781	1,467,000	17,955
29273R-AJ-8	ENERGY TRANSFER LP SENIOR UNSECURED 7.500% 07/01/38		12/30/2021	AGI Core Fixed Income		71,078	52,000	1,939
29273R-AP-4	ENERGY TRANSFER LP SENIOR UNSECURED 6.050% 06/01/41		12/30/2021	AGI Core Fixed Income		61,042	50,000	244
29273R-AT-6	ENERGY TRANSFER LP SENIOR UNSECURED 5.150% 02/01/43		12/30/2021	AZL - Core Active		79,917	73,000	1,556
29273R-BB-4	ENERGY TRANSFER LP SENIOR UNSECURED 7.600% 02/01/24		12/30/2021	AZ Life		1,558,643	1,417,000	44,573
29273R-BC-2	ENERGY TRANSFER LP SENIOR UNSECURED 8.250% 11/15/29		12/30/2021	AZ Life		2,719,033	2,059,000	21,233
29278N-AE-3	ENERGY TRANSFER LP SENIOR UNSECURED 6.000% 06/15/48		12/30/2021	AZ Life		93,811	76,000	190
29278N-AR-4	ENERGY TRANSFER LP SENIOR UNSECURED 5.000% 05/15/50		12/30/2021	AZ Life		148,265	130,000	813
29279F-AA-7	ENERGY TRANSFER LP SENIOR UNSECURED 6.250% 04/15/49		12/30/2021	AZL - Core Active		91,667	71,000	924
29364D-AT-7	ENTERGY ARKANSAS INC SENIOR SECURED 4.950% 12/15/44		12/30/2021	AZ Life		1,045,274	958,000	1,976
29364G-AK-9	ENTERGY CORP SENIOR UNSECURED 3.750% 06/15/50		12/30/2021	AZ Life		222,140	208,000	325
29364G-AP-8	ENTERGY CORP SENIOR UNSECURED 2.400% 06/15/31		12/30/2021	AZ Life		3,596,662	3,674,000	3,674
29364W-AS-7	ENTERGY LOUISIANA LLC SENIOR SECURED 4.050% 09/01/23		12/30/2021	AZ Life		2,970,655	2,846,000	38,101
29364W-AT-5	ENTERGY LOUISIANA LLC SENIOR SECURED 5.000% 07/15/44		12/30/2021	AZ Life		1,238,508	1,147,000	26,285
29364W-BA-5	ENTERGY LOUISIANA LLC SENIOR SECURED 4.000% 03/15/33		12/30/2021	AZ Life		635,533	560,000	6,533
29364W-BB-3	ENTERGY LOUISIANA LLC SENIOR SECURED 4.200% 09/01/48		12/30/2021	AZ Life		1,643,652	1,384,000	19,215
29364W-BJ-6	ENTERGY LOUISIANA LLC SENIOR SECURED 3.100% 06/15/41		12/30/2021	AZ Life		61,959	61,000	79
29365P-AP-7	ENTERGY GULF STATES LA L SENIOR SECURED 5.590% 10/01/24		12/30/2021	AZ Life		1,828,495	1,643,000	22,706
29365T-AK-0	ENTERGY TEXAS INC SENIOR SECURED 1.750% 03/15/31		12/30/2021	AZL - Core Active		4,749,130	5,097,000	26,016
293791-AF-6	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED 6.875% 03/01/33		12/30/2021	AZ Life		309,490	230,000	5,227
29379V-AG-8	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED 6.125% 10/15/39		12/30/2021	AZ Life		2,091,008	1,560,000	19,906
29379V-AQ-6	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED 6.450% 09/01/40		12/30/2021	AZ Life		3,605,104	2,626,000	55,989
29379V-AT-0	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED 5.950% 02/01/41		12/30/2021	AZ Life		2,889,276	2,188,000	53,883
29379V-AV-5	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED 5.700% 02/15/42		12/30/2021	AZ Life		3,433,745	2,654,000	56,729
29379V-AW-3	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED 4.850% 08/15/42		12/30/2021	Various		4,299,649	3,631,000	66,039
29379V-AY-9	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED 4.450% 02/15/43		12/30/2021	Various		4,941,744	4,366,000	72,858
29379V-BA-0	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED 4.850% 03/15/44		12/30/2021	AZ Life		5,351,869	4,487,000	63,472
29379V-BB-8	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED 3.900% 02/15/24		12/30/2021	AZ Life		1,721,669	1,638,000	23,956
29379V-BC-6	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED 5.100% 02/15/45		12/30/2021	Various		1,768,644	1,431,000	27,368
29379V-BF-9	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED 4.950% 10/15/54		12/30/2021	AZ Life		562,700	446,000	4,599
29379V-BU-6	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED 4.800% 02/01/49		12/30/2021	Various		2,113,405	1,750,000	34,767
29379V-BW-2	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED 4.200% 01/31/50		12/30/2021	AZ Life		2,551,341	2,268,000	39,690
29379V-BZ-5	ENTERPRISE PRODUCTS OPER SENIOR UNSECURED 3.950% 01/31/60		12/30/2021	AZ Life		2,973,975	2,779,000	45,738
29425A-AC-7	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2015-GC33-CL-A3 3.515% 09/10/58		12/30/2021	Various		2,844,332	2,714,261	7,686
29425A-AD-5	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2015-GC33 CL-A4 3.778% 09/10/58		12/30/2021	AZ Life		629,618	588,123	1,790
29429C-AC-9	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2016-P3-CL-A3 3.063% 04/15/49		12/30/2021	Various		2,844,382	2,769,808	6,834
29429E-AC-5	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2016-P4 CL-A3 2.646% 07/10/49		12/30/2021	AZ Life		3,296,571	3,228,621	6,882
29429E-AD-3	CITIGROUP COMMERCIAL MORTGAGE CMBS-SER-2016-P4 CL-A4 2.902% 07/10/49		12/30/2021	AZ Life		895,848	860,833	2,012
29444U-BE-5	EQUINIX INC SENIOR UNSECURED 3.200% 11/18/29		12/30/2021	Various		2,946,313	2,810,000	10,491
29444U-BH-8	EQUINIX INC SENIOR UNSECURED 2.150% 07/15/30		12/30/2021	AZ Life		6,718,632	6,933,000	68,319
29444U-BT-2	EQUINIX INC SENIOR UNSECURED 3.400% 02/15/52		12/30/2021	AZ Life		138,734	137,000	2,885
29449W-AD-9	EQUITABLE FINANCIAL LIFE SENIOR SECURED 1.750% 11/15/30		12/30/2021	Various		11,497,796	12,057,000	26,375
29670G-AD-4	ESSENTIAL UTILITIES INC SENIOR UNSECURED 2.704% 04/15/30		12/30/2021	AZ Life		5,094,906	5,026,000	28,313
29670G-AE-2	ESSENTIAL UTILITIES INC SENIOR UNSECURED 3.351% 04/15/50		12/30/2021	AZ Life		224,451	220,000	1,536
29670G-AF-9	ESSENTIAL UTILITIES INC SENIOR UNSECURED 2.400% 05/01/31		12/30/2021	AZ Life		8,214,658	8,286,000	32,592
29717P-AN-7	ESSEX PORTFOLIO LP SENIOR UNSECURED 3.875% 05/01/24		12/30/2021	AZ Life		2,418,116	2,298,000	14,594
29717P-AP-2	ESSEX PORTFOLIO LP SENIOR UNSECURED 3.500% 04/01/25		12/30/2021	AZ Life		4,844,146	4,586,000	39,682
29717P-AT-4	ESSEX PORTFOLIO LP SENIOR UNSECURED 4.000% 03/01/29		12/30/2021	AZ Life		6,827,239	6,179,000	81,700
29717P-AU-1	ESSEX PORTFOLIO LP SENIOR UNSECURED 3.000% 01/15/30		12/30/2021	AZ Life		367,146	351,000	4,826
29717P-AY-3	ESSEX PORTFOLIO LP SENIOR UNSECURED 1.700% 03/01/28		12/30/2021	AZL - Core Active		3,204,849	3,295,000	18,516
30161M-AJ-2	CONSTELLATION EN GEN LLC SENIOR UNSECURED 5.750% 10/01/41		12/30/2021	AZ Life		211,796	179,000	2,545
30161M-AN-3	CONSTELLATION EN GEN LLC SENIOR UNSECURED 5.600% 06/15/42		12/30/2021	AZ Life		223,134	191,000	446
30161N-AC-5	EXELON CORP SENIOR UNSECURED 5.625% 06/15/35		12/30/2021	AZ Life		312,934	246,000	577
30161N-AS-0	EXELON CORP SENIOR UNSECURED 5.100% 06/15/45		12/30/2021	AGI Core Fixed Income		95,837	75,000	159
30161N-AU-5	EXELON CORP SENIOR UNSECURED 3.400% 04/15/26		12/30/2021	Various		1,491,870	1,407,000	9,966
30161N-AV-3	EXELON CORP SENIOR UNSECURED 4.450% 04/15/46		12/30/2021	Various		373,669	315,000	2,920
30225V-AF-4	EXTRA SPACE STORAGE LP SENIOR UNSECURED 2.550% 06/01/31		12/30/2021	AZ Life		1,905,499	1,941,000	3,987

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
302508-AQ-9	FMR LLC SENIOR UNSECURED 7.570% 06/15/29		12/30/2021	AZ Life		2,487,664	1,810,000	5,709
30251B-AC-2	FMR LLC SENIOR UNSECURED 6.500% 12/14/40		12/30/2021	AZ Life		1,623,397	1,108,000	3,201
313747-AV-9	FEDERAL REALTY INVESTMEN SENIOR UNSECURED 4.500% 12/01/44		12/30/2021	AZ Life		349,587	298,000	1,080
313747-AY-3	FEDERAL REALTY INVESTMEN SENIOR UNSECURED 3.250% 07/15/27		12/30/2021	AZ Life		773,618	730,000	10,874
313747-AZ-0	FEDERAL REALTY INVESTMEN SENIOR UNSECURED 3.200% 06/15/29		12/30/2021	AZ Life		348,988	332,000	443
31428X-AW-6	FEDEX CORP SENIOR UNSECURED 5.100% 01/15/44		12/30/2021	Various		365,903	291,000	6,802
31428X-AX-4	FEDEX CORP SENIOR UNSECURED 4.900% 01/15/34		12/30/2021	AZ Life		57,733	48,000	1,078
31428X-BE-5	FEDEX CORP SENIOR UNSECURED 4.750% 11/15/45		12/30/2021	AZ Life		277,209	229,000	1,360
31428X-BG-0	FEDEX CORP SENIOR UNSECURED 4.550% 04/01/46		12/30/2021	AZ Life		710,543	597,000	6,715
31620M-AU-0	FIDELITY NATIONAL INFORM SENIOR UNSECURED 4.500% 08/15/46		12/30/2021	AZ Life		135,358	112,000	1,890
31620M-BT-2	FIDELITY NATIONAL INFORM SENIOR UNSECURED 2.250% 03/01/31		12/30/2021	AZ Life		2,941,585	3,015,000	22,424
31620M-BU-9	FIDELITY NATIONAL INFORM SENIOR UNSECURED 3.100% 03/01/41		12/30/2021	AZ Life		64,709	65,000	666
31620R-AJ-4	FIDELITY NATL FINANCIAL SENIOR UNSECURED 3.400% 06/15/30		12/30/2021	AZ Life		2,048,198	1,944,000	2,754
31620R-AK-1	FIDELITY NATL FINANCIAL SENIOR UNSECURED 2.450% 03/15/31		12/30/2021	Various		19,280,038	19,693,000	140,723
337358-BA-2	WACHOVIA CORP SUBORDINATED 7.500% 04/15/35		12/30/2021	AZ Life		1,285,538	889,000	13,891
337738-AT-5	FISERV INC SENIOR UNSECURED 3.200% 07/01/26		12/30/2021	AZL - Core Active		220,002	208,000	3,310
337738-AU-2	FISERV INC SENIOR UNSECURED 3.500% 07/01/29		12/30/2021	AZ Life		616,657	577,000	10,041
337738-AV-0	FISERV INC SENIOR UNSECURED 4.400% 07/01/49		12/30/2021	Various		483,309	408,000	8,926
337738-BC-1	FISERV INC SENIOR UNSECURED 2.650% 06/01/30		12/30/2021	AGI Core Fixed Income		1,842,047	1,819,000	3,883
337932-AC-1	FIRSTENERGY CORP SENIOR UNSECURED 7.375% 11/15/31		12/30/2021	AZ Life		4,870,984	3,594,000	33,132
33834D-AA-2	FIVE CORNERS FND TR II SENIOR UNSECURED 2.850% 05/15/30		12/30/2021	AZ Life		1,776,794	1,722,000	6,135
33939H-AA-7	FLEX INTERMEDIATE HOLDCO SENIOR SECURED 3.363% 06/30/31		12/30/2021	Various		6,963,679	6,952,000	137,680
33939H-AB-5	FLEX INTERMEDIATE HOLDCO SENIOR SECURED 4.317% 12/30/39		12/30/2021	AZ Life		706,950	693,000	17,618
33972P-AA-7	FLNG LIQUEFACTION 2 LLC 1ST LIEN SECURED 4.125% 03/31/38		12/30/2021	AZ Life		8,896,513	8,304,874	93,112
341081-ER-4	FLORIDA POWER & LIGHT CO SENIOR SECURED 5.950% 10/01/33		12/30/2021	AZ Life		1,077,413	811,000	11,930
341081-EV-5	FLORIDA POWER & LIGHT CO SENIOR SECURED 5.650% 02/01/37		12/30/2021	AZ Life		800,187	603,000	14,101
341081-EX-1	FLORIDA POWER & LIGHT CO SENIOR SECURED 6.200% 06/01/36		12/30/2021	AZ Life		330,132	237,000	1,184
341081-FB-8	FLORIDA POWER & LIGHT CO SENIOR SECURED 5.960% 04/01/39		12/30/2021	AZ Life		365,939	259,000	3,816
341081-FC-6	FLORIDA POWER & LIGHT CO SENIOR SECURED 5.690% 03/01/40		12/30/2021	AZ Life		1,368,765	986,000	18,545
341081-FF-9	FLORIDA POWER & LIGHT CO SENIOR SECURED 4.125% 02/01/42		12/30/2021	AGI Core Fixed Income		2,135,242	1,807,000	30,851
341081-FP-7	FLORIDA POWER & LIGHT CO SENIOR SECURED 3.700% 12/01/47		12/30/2021	AZ Life		78,138	69,000	206
341081-FQ-5	FLORIDA POWER & LIGHT CO SENIOR SECURED 3.950% 03/01/48		12/30/2021	AZL - Core Active		276,888	233,000	3,042
341081-FR-3	FLORIDA POWER & LIGHT CO SENIOR SECURED 4.125% 06/01/48		12/30/2021	AZ Life		619,714	513,000	1,705
341099-CL-1	DUKE ENERGY FLORIDA LLC SENIOR SECURED 6.400% 06/15/38		12/30/2021	AZ Life		281,229	197,000	525
341099-CN-7	DUKE ENERGY FLORIDA LLC SENIOR SECURED 5.650% 04/01/40		12/30/2021	AZ Life		1,295,001	969,000	13,535
345370-CA-6	FORD MOTOR COMPANY SENIOR UNSECURED 7.450% 07/16/31		12/30/2021	AZ Life		16,322,164	12,057,000	409,201
34964C-AA-4	FORTUNE BRANDS HOME & SE SENIOR UNSECURED 4.000% 06/15/25		12/30/2021	AZ Life		3,763,546	3,511,000	5,852
35137L-AH-8	FOX CORP SENIOR UNSECURED 4.709% 01/25/29		12/30/2021	AZ Life		5,257,113	4,613,000	93,528
35137L-AJ-4	FOX CORP SENIOR UNSECURED 5.476% 01/25/39		12/30/2021	Various		207,049	162,000	3,820
35137L-AK-1	FOX CORP SENIOR UNSECURED 5.576% 01/25/49		12/30/2021	Various		327,824	243,000	5,834
35137L-AL-9	FOX CORP SENIOR UNSECURED 3.500% 04/08/30		12/30/2021	AGI Core Fixed Income		147,468	138,000	1,100
361448-AW-3	GATX CORP SENIOR UNSECURED 3.250% 03/30/25		12/30/2021	AZ Life		424,591	407,000	3,307
361448-AZ-6	GATX CORP SENIOR UNSECURED 3.850% 03/30/27		12/30/2021	AZL - Core Active		260,916	243,000	2,339
361448-BA-0	GATX CORP SENIOR UNSECURED 3.500% 03/15/28		12/30/2021	AZ Life		1,053,130	978,000	9,984
361448-BE-2	GATX CORP SENIOR UNSECURED 4.700% 04/01/29		12/30/2021	AZ Life		264,608	230,000	2,672
361448-BF-9	GATX CORP SENIOR UNSECURED 4.000% 06/30/30		12/30/2021	AZ Life		1,930,909	1,733,000	34,660
361841-AP-4	GLP CAPITAL LP / FIN II SENIOR UNSECURED 4.000% 01/15/30		12/30/2021	AZL - Core Active		1,832,422	1,733,000	31,772
36186C-BY-8	ALLY FINANCIAL INC SENIOR UNSECURED 8.000% 11/01/31		12/30/2021	AZL - Core Active		159,488	113,000	1,482
36250G-AN-5	GS MORTGAGE SECURITIES TRUST CMBS-SER-2015-GC30 CL-A3 3.119% 05/10/50		12/30/2021	Various		2,295,635	2,216,621	5,569
36250P-AC-9	GS MORTGAGE SECURITIES TRUST CMBS-SER-2015-GC32-CL-A3 3.498% 07/10/48		12/30/2021	AZ Life		1,268,669	1,212,154	3,416
36250S-AD-1	GS MORTGAGE SECURITIES TRUST CMBS-SER-2018-GS10 CL-A4 3.890% 07/10/51		12/30/2021	AZ Life		2,806,002	2,531,065	7,931
36250S-AJ-8	GS MORTGAGE SECURITIES TRUST CMBS-SER-2018-GS10 CL-AS 4.384% 07/10/51		12/30/2021	AZ Life		12,537,894	11,192,056	39,525
36250V-AC-6	GS MORTGAGE SECURITIES TRUST CMBS-SER-2015-GC34-CL-A3 3.244% 10/10/48		12/30/2021	Various		4,771,906	4,645,784	12,140
36251P-AC-8	GS MORTGAGE SECURITIES TRUST CMBS-SER-2016-JP3 CL-A4 2.592% 10/10/49		12/30/2021	AZ Life		2,306,020	2,251,301	4,701
36251X-AQ-0	GS MORTGAGE SECURITIES TRUST CMBS-SER-2016-GS4 CL-A3 3.178% 11/10/49		12/30/2021	AZ Life		1,044,158	1,004,467	2,571
36252A-AB-2	GS MORTGAGE SECURITIES TRUST CMBS-SER-2015-GS1-CL-A2 3.470% 11/10/48		12/30/2021	Various		2,865,421	2,769,807	7,742
36252A-AC-0	GS MORTGAGE SECURITIES TRUST CMBS-SER-2015-GS1 CL-A3 3.734% 11/10/48		12/30/2021	AZ Life		942,304	881,214	2,651
36252H-AC-5	GS MORTGAGE SECURITIES TRUST CMBS-SER-2017-GS5 CL-A3 3.409% 03/10/50		12/30/2021	AZ Life		2,584,952	2,423,339	6,655
36252R-AJ-8	GS MORTGAGE SECURITIES TRUST CMBS-SER-2014-GC18 CL-A3 3.801% 01/10/47		12/30/2021	AZL - Core Active		1,949,565	1,903,619	5,829
36252S-AW-7	GS MORTGAGE SECURITIES TRUST CMBS-SER-2019-GC38 CL-AAB 3.835% 02/10/52		12/30/2021	AZL - Core Active		433,069	397,905	1,229
36252T-AQ-8	GS Mortgage Securities Trust CMBS-SER-2016-GS2-CL-A3 2.791% 05/10/49		12/30/2021	AZL - Core Active		1,656,801	1,614,555	3,630
36252W-AX-6	GS MORTGAGE SECURITIES TRUST CMBS-SER-2014-GC20 CL-A5 3.998% 04/10/47		12/30/2021	AZ Life		11,188,935	10,685,618	34,414
36253B-AT-0	GSMS 2014 CMBS-SER-2014-GC22 CL-A4 3.587% 06/10/47		12/30/2021	AZ Life		8,295,356	8,070,828	23,321
36253P-AB-8	GS MORTGAGE SECURITIES TRUST CMBS-SER-2017-GS6 CL-A2 3.164% 05/10/50		12/30/2021	AZ Life		918,341	880,756	2,245
36253P-AC-6	GS MORTGAGE SECURITIES TRUST CMBS-SER-2017-GS6 CL-A3 3.433% 05/10/50		12/30/2021	AZL - Core Active		2,657,155	2,487,452	6,879

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36255N-AX-3	GS MORTGAGE SECURITIES TRUST CMBS-SER-2018-GS9 CL-AS 4.141% 03/10/51		12/30/2021	AZ Life		1,147,575	1,042,317	3,477
36264K-AV-2	GS MORTGAGE SECURITIES TRUST CMBS-SER-2020-GSA2 CL-A5 2.012% 12/12/53		12/30/2021	Various		10,940,466	11,191,564	18,139
36264K-AZ-3	GS MORTGAGE SECURITIES TRUST CMBS-SER-2020-GSA2 CL-AS 2.224% 12/12/53		12/30/2021	AZ Life		6,906,644	7,046,307	12,624
370334-BJ-2	GENERAL MILLS INC SENIOR UNSECURED 5.400% 06/15/40		12/30/2021	AZ Life		276,236	212,000	477
370334-CH-5	GENERAL MILLS INC SENIOR UNSECURED 4.550% 04/17/38		12/30/2021	AZ Life		164,960	139,000	1,282
37045V-AE-0	GENERAL MOTORS CO SENIOR UNSECURED 4.875% 10/02/23		12/30/2021	AZ Life		2,894,986	2,725,000	32,473
37045V-AK-6	GENERAL MOTORS CO SENIOR UNSECURED 6.600% 04/01/36		12/30/2021	AGI Core Fixed Income		1,928,646	1,433,000	23,382
37045V-AN-0	GENERAL MOTORS CO SENIOR UNSECURED 4.200% 10/01/27		12/30/2021	AZ Life		1,069,365	978,000	10,155
37045X-AL-0	GENERAL MOTORS FINL CO SENIOR UNSECURED 4.250% 05/15/23		12/30/2021	AZ Life		2,400,016	2,306,000	12,251
37045X-AS-5	GENERAL MOTORS FINL CO SENIOR UNSECURED 4.000% 01/15/25		12/30/2021	AZ Life		1,557,866	1,467,000	26,895
37045X-BG-0	GENERAL MOTORS FINL CO SENIOR UNSECURED 5.250% 03/01/26		12/30/2021	Various		27,049,192	24,196,000	419,901
37045X-BT-2	GENERAL MOTORS FINL CO SENIOR UNSECURED 4.350% 01/17/27		12/30/2021	AZ Life		3,225,361	2,933,000	57,768
37045X-CK-0	GENERAL MOTORS FINL CO SENIOR UNSECURED 4.350% 04/09/25		12/30/2021	AZL - Core Active		788,312	733,000	7,174
372546-AT-8	GEORGE WASHINGTON UNIVER SENIOR UNSECURED 4.300% 09/15/44		12/30/2021	AZ Life		743,065	593,000	7,437
372546-AU-5	GEORGE WASHINGTON UNIVER SENIOR UNSECURED 4.868% 09/15/45		12/30/2021	AZ Life		530,370	395,000	5,608
372546-AV-3	GEORGE WASHINGTON UNIVER SENIOR UNSECURED 3.545% 09/15/46		12/30/2021	AZ Life		71,092	67,000	693
37310P-AA-9	GEORGETOWN UNIVERSITY SENIOR UNSECURED 5.061% 04/01/44		12/30/2021	AZ Life		1,006,323	944,000	11,811
37310P-AD-3	GEORGETOWN UNIVERSITY SENIOR UNSECURED 2.943% 04/01/50		12/30/2021	AZ Life		51,820	53,000	386
373298-BN-7	GEORGIA-PACIFIC LLC SENIOR UNSECURED 7.375% 12/01/25		12/30/2021	AZ Life		1,757,487	1,450,000	8,614
373298-BP-2	GEORGIA-PACIFIC LLC SENIOR UNSECURED 7.250% 06/01/28		12/30/2021	Various		3,480,271	2,694,000	15,734
373298-BR-8	GEORGIA-PACIFIC LLC SENIOR UNSECURED 7.750% 11/15/29		12/30/2021	AZ Life		9,528,201	6,828,000	66,146
373298-BU-1	GEORGIA-PACIFIC LLC SENIOR UNSECURED 8.875% 05/15/31		12/30/2021	AZ Life		6,371,764	4,130,000	45,817
373298-CF-3	GEORGIA-PACIFIC LLC SENIOR UNSECURED 8.000% 01/15/24		12/30/2021	AZ Life		13,848,687	12,193,000	447,077
37331N-AD-3	GEORGIA-PACIFIC LLC SENIOR UNSECURED 3.734% 07/15/23		12/30/2021	AZ Life		4,604,868	4,447,000	76,107
37331N-AH-4	GEORGIA-PACIFIC LLC SENIOR UNSECURED 3.600% 03/01/25		12/30/2021	AZ Life		5,150,418	4,866,000	57,905
373334-JS-1	GEORGIA POWER COMPANY SENIOR UNSECURED 4.750% 09/01/40		12/30/2021	AZ Life		1,344,307	1,147,000	18,009
373334-JW-2	GEORGIA POWER COMPANY SENIOR UNSECURED 4.300% 03/15/42		12/30/2021	Various		508,208	450,000	5,644
375558-AS-2	GILEAD SCIENCES INC SENIOR UNSECURED 5.650% 12/01/41		12/30/2021	AZ Life		4,765,071	3,501,000	15,934
375558-AW-3	GILEAD SCIENCES INC SENIOR UNSECURED 3.700% 04/01/24		12/30/2021	AZ Life		9,295,296	8,853,000	80,980
375558-AX-1	GILEAD SCIENCES INC SENIOR UNSECURED 4.800% 04/01/44		12/30/2021	Various		13,594,558	10,864,000	128,919
375558-AZ-6	GILEAD SCIENCES INC SENIOR UNSECURED 3.500% 02/01/25		12/30/2021	AZ Life		1,766,853	1,672,000	24,221
375558-BA-0	GILEAD SCIENCES INC SENIOR UNSECURED 4.500% 02/01/45		12/30/2021	Various		5,438,922	4,476,000	83,366
375558-BD-4	GILEAD SCIENCES INC SENIOR UNSECURED 4.750% 03/01/46		12/30/2021	Various		4,533,408	3,600,000	56,525
375558-BJ-1	GILEAD SCIENCES INC SENIOR UNSECURED 4.000% 09/01/36		12/30/2021	AZ Life		2,252,201	1,969,000	26,035
375558-BM-4	GILEAD SCIENCES INC SENIOR UNSECURED 2.950% 03/01/27		12/30/2021	Various		2,631,841	2,509,000	24,466
375558-BT-9	GILEAD SCIENCES INC SENIOR UNSECURED 2.800% 10/01/50		12/30/2021	AZ Life		1,637,095	1,706,000	11,809
377372-AE-7	GLAXOSMITHKLINE CAP INC SENIOR UNSECURED 6.375% 05/15/38		12/30/2021	AZ Life		5,462,666	3,758,000	29,947
377372-AH-0	GLAXOSMITHKLINE CAP INC SENIOR UNSECURED 2.800% 03/18/23		12/30/2021	AZ Life		12,545,530	12,257,000	97,239
377372-AJ-6	GLAXOSMITHKLINE CAP INC SENIOR UNSECURED 4.200% 03/18/43		12/30/2021	AZ Life		1,096,559	910,000	10,829
377372-AN-7	GLAXOSMITHKLINE CAP INC SENIOR UNSECURED 3.875% 05/15/28		12/30/2021	AZ Life		4,448,078	3,994,000	19,346
378272-AF-5	GLENCORE FUNDING LLC SENIOR UNSECURED 4.125% 05/30/23		12/30/2021	AZ Life		4,578,768	4,403,000	15,135
378272-AH-1	GLENCORE FUNDING LLC SENIOR UNSECURED 4.625% 04/29/24		12/30/2021	AZ Life		3,647,681	3,422,000	26,818
37940X-AB-8	GLOBAL PAYMENTS INC SENIOR UNSECURED 3.200% 08/15/29		12/30/2021	AZ Life		720,088	692,000	8,304
37940X-AC-6	GLOBAL PAYMENTS INC SENIOR UNSECURED 4.150% 08/15/49		12/30/2021	AZ Life		404,836	363,000	5,649
37959E-AA-0	GLOBE LIFE INC SENIOR UNSECURED 2.150% 08/15/30		12/30/2021	AZ Life		4,726,705	4,802,000	38,716
37959G-AA-5	GLOBAL ATLANTIC FIN CO SENIOR UNSECURED 4.400% 10/15/29		12/30/2021	Various		5,972,069	5,561,000	50,976
38141E-C3-1	GOLDMAN SACHS GROUP INC SENIOR UNSECURED 4.800% 07/08/44		12/30/2021	AZ Life		500,698	395,000	9,059
38141G-CU-6	GOLDMAN SACHS GROUP INC SENIOR UNSECURED 6.125% 02/15/33		12/30/2021	AZ Life		1,866,739	1,421,000	32,639
38141G-GM-0	GOLDMAN SACHS GROUP INC SENIOR UNSECURED 6.250% 02/01/41		12/30/2021	AZ Life		569,961	395,000	10,218
38141G-VS-0	GOLDMAN SACHS GROUP INC SENIOR UNSECURED 4.750% 10/21/45		12/30/2021	AZ Life		1,598,025	1,250,000	11,380
38141G-WV-2	GOLDMAN SACHS GROUP INC SENIOR UNSECURED 3.814% 04/23/29		12/30/2021	AZL - Core Active		2,248,155	2,069,000	14,686
38141G-XH-2	GOLDMAN SACHS GROUP INC SENIOR UNSECURED 3.800% 03/15/30		12/30/2021	AZ Life		1,892,048	1,722,000	19,086
38141G-XR-0	GOLDMAN SACHS GROUP INC SENIOR UNSECURED 1.992% 01/27/32		12/30/2021	Various		41,176,995	42,967,000	363,759
38141G-YB-4	GOLDMAN SACHS GROUP INC SENIOR UNSECURED 2.615% 04/22/32		12/30/2021	AZ Life		24,611,031	24,492,000	120,977
38143U-8H-7	GOLDMAN SACHS GROUP INC SENIOR UNSECURED 3.750% 02/25/26		12/30/2021	Various		5,470,833	5,083,000	66,185
38148L-AC-0	GOLDMAN SACHS GROUP INC SENIOR UNSECURED 3.500% 01/23/25		12/30/2021	AZ Life		6,039,971	5,737,000	87,569
38148L-AE-6	GOLDMAN SACHS GROUP INC SENIOR UNSECURED 3.750% 05/22/25		12/30/2021	AZ Life		2,323,403	2,178,000	8,621
38239J-AA-9	GOODMAN US FIN THREE SENIOR UNSECURED 3.700% 03/15/28		12/30/2021	AZ Life		2,054,335	1,907,000	20,580
39121J-AG-5	GREAT RIVER ENERGY SENIOR SECURED 7.233% 07/01/38		12/30/2021	AZ Life		9,876,123	7,491,673	330,186
391382-AB-4	GREAT-WEST LIFECO FINANC SENIOR UNSECURED 4.150% 06/03/47		12/30/2021	AZ Life		325,713	276,000	859
39138Q-AA-3	GREAT-WEST LIFECO FIN 18 SENIOR UNSECURED 4.047% 05/17/28		12/30/2021	Various		2,540,749	2,251,000	10,881
39138Q-AC-9	GREAT-WEST LIFECO FIN 18 SENIOR UNSECURED 4.581% 05/17/48		12/30/2021	AZ Life		1,663,510	1,307,000	7,152
402479-CE-7	GULF POWER CO SENIOR UNSECURED 4.550% 10/01/44		12/30/2021	AZ Life		891,474	787,000	8,853
402740-AD-6	GULFSTREAM NATURAL GAS SENIOR UNSECURED 4.600% 09/15/25		12/30/2021	AZ Life		1,233,440	1,134,000	15,215
404119-BT-5	HCA INC 1ST LIEN SECURED 5.250% 06/15/26		12/30/2021	AZL - Core Active		768,837	684,000	1,496

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
404119-BU-2	HCA INC 1ST LIEN SECURED 4.500% 02/15/27		12/30/2021	AGI Core Fixed Income		2,295,314	2,085,000	35,184
404119-BV-0	HCA INC 1ST LIEN SECURED 5.500% 06/15/47		12/30/2021	Various		159,027	122,000	280
404119-BX-6	HCA INC 1ST LIEN SECURED 4.125% 06/15/29		12/30/2021	AZL - Core Active		126,329	115,000	198
404119-BZ-1	HCA INC SENIOR SECURED 5.250% 06/15/49		12/30/2021	AZ Life		801,650	625,000	1,367
404119-CB-3	HCA INC SENIOR SECURED 3.500% 07/15/51		12/30/2021	AZ Life		256,830	254,000	4,445
404121-AF-2	HCA INC 1ST LIEN SECURED 4.750% 05/01/23		12/30/2021	Various		1,586,553	1,515,000	11,794
40414L-AM-1	HCP INC SENIOR UNSECURED 3.400% 02/01/25		12/30/2021	AZ Life		883,039	842,000	11,849
40414L-AN-9	HCP INC SENIOR UNSECURED 4.000% 06/01/25		12/30/2021	Various		2,628,620	2,444,000	7,875
40414L-AR-0	HCP INC SENIOR UNSECURED 3.500% 07/15/29		12/30/2021	AZ Life		248,961	230,000	3,690
404201-AA-5	HSBC BANK USA SUBORDINATED 5.875% 11/01/34		12/30/2021	AZ Life		1,066,957	832,000	8,011
404201-AB-3	HSBC BANK USA SUBORDINATED 5.625% 08/15/35		12/30/2021	AZ Life		1,251,845	988,000	20,841
404201-AD-9	HSBC BANK USA SUBORDINATED 7.000% 01/15/39		12/30/2021	AZ Life		425,609	276,000	8,855
40434C-AD-7	HSBC USA INC SENIOR UNSECURED 3.500% 06/23/24		12/30/2021	AZ Life		428,258	407,000	277
404530-AA-5	HACKENSACK MERIDIAN HLTH SENIOR SECURED 4.500% 07/01/57		12/30/2021	AZ Life		2,437,644	1,881,000	42,087
404530-AB-3	HACKENSACK MERIDIAN HLTH SENIOR SECURED 4.211% 07/01/48		12/30/2021	AZ Life		1,018,744	840,000	17,588
406216-AW-1	HALLIBURTON CO SENIOR UNSECURED 6.700% 09/15/38		12/30/2021	Various		250,481	183,000	3,576
406216-AY-7	HALLIBURTON CO SENIOR UNSECURED 7.450% 09/15/39		12/30/2021	AZ Life		128,087	88,000	1,912
406216-BD-2	HALLIBURTON CO SENIOR UNSECURED 3.500% 08/01/23		12/30/2021	AZ Life		5,413,691	5,241,000	75,922
406216-BE-0	HALLIBURTON CO SENIOR UNSECURED 4.750% 08/01/43		12/30/2021	AZ Life		239,106	209,000	4,109
406216-BG-5	HALLIBURTON CO SENIOR UNSECURED 3.800% 11/15/25		12/30/2021	AZ Life		655,241	609,000	2,893
406216-BJ-9	HALLIBURTON CO SENIOR UNSECURED 4.850% 11/15/35		12/30/2021	AZ Life		133,082	113,000	685
406216-BK-6	HALLIBURTON CO SENIOR UNSECURED 5.000% 11/15/45		12/30/2021	AZ Life		459,055	385,000	2,406
406216-BL-4	HALLIBURTON CO SENIOR UNSECURED 2.920% 03/01/30		12/30/2021	AGI Core Fixed Income		2,320,432	2,253,000	21,746
416515-AP-9	HARTFORD FINL SVCS GRP SENIOR UNSECURED 6.100% 10/01/41		12/30/2021	AZ Life		108,316	78,000	1,176
41652P-AB-5	HARTFORD HEALTHCARE CORP SENIOR SECURED 5.746% 04/01/44		12/30/2021	AZ Life		1,249,225	884,000	12,558
418056-AS-6	HASBRO INC SENIOR UNSECURED 6.350% 03/15/40		12/30/2021	AZ Life		220,549	161,000	2,982
421946-AL-8	HEALTHCARE REALTY TRUST SENIOR UNSECURED 2.400% 03/15/30		12/30/2021	AZ Life		1,754,666	1,767,000	12,369
42217K-AX-4	WELLTOWER INC SENIOR UNSECURED 6.500% 03/15/41		12/30/2021	AZ Life		179,592	125,000	2,370
42217K-BC-9	WELLTOWER INC SENIOR UNSECURED 4.500% 01/15/24		12/30/2021	AZ Life		2,057,849	1,945,000	40,116
42217K-BF-2	WELLTOWER INC SENIOR UNSECURED 4.000% 06/01/25		12/30/2021	Various		6,106,248	5,672,000	18,276
42225U-AG-9	HEALTHCARE TRUST OF AMER SENIOR UNSECURED 3.100% 02/15/30		12/30/2021	AZ Life		173,074	168,000	1,953
42250P-AB-9	HEALTHPEAK PROPERTIES SENIOR UNSECURED 2.875% 01/15/31		12/30/2021	AZ Life		2,154,235	2,080,000	27,408
42307T-AG-3	KRAFT HEINZ FOODS CO SENIOR UNSECURED 6.750% 03/15/32		12/30/2021	AZ Life		9,175,370	6,765,000	133,186
42809H-AD-9	HESS CORP SENIOR UNSECURED 5.600% 02/15/41		12/30/2021	AZ Life		610,487	496,000	10,416
431282-AS-1	HIGHWOODS REALTY LP SENIOR UNSECURED 3.050% 02/15/30		12/30/2021	AZ Life		850,194	826,000	9,447
431282-AT-9	HIGHWOODS REALTY LP SENIOR UNSECURED 2.600% 02/01/31		12/30/2021	Various		6,056,600	6,136,000	66,030
437076-AS-1	HOME DEPOT INC SENIOR UNSECURED 5.875% 12/16/36		12/30/2021	AZ Life		3,943,779	2,807,000	6,413
437076-AU-6	HOME DEPOT INC SENIOR UNSECURED 5.400% 09/15/40		12/30/2021	AZ Life		370,287	276,000	4,347
437076-AV-4	HOME DEPOT INC SENIOR UNSECURED 5.950% 04/01/41		12/30/2021	Various		2,924,953	2,060,000	30,302
437076-BA-9	HOME DEPOT INC SENIOR UNSECURED 4.200% 04/01/43		12/30/2021	AZ Life		1,878,878	1,582,000	16,426
437076-BD-3	HOME DEPOT INC SENIOR UNSECURED 4.875% 02/15/44		12/30/2021	AZ Life		768,783	593,000	10,841
437076-BF-8	HOME DEPOT INC SENIOR UNSECURED 4.400% 03/15/45		12/30/2021	AZ Life		1,894,368	1,531,000	19,648
437076-BH-4	HOME DEPOT INC SENIOR UNSECURED 4.250% 04/01/46		12/30/2021	AZ Life		2,631,160	2,144,000	22,527
437076-BP-6	HOME DEPOT INC SENIOR UNSECURED 3.500% 09/15/56		12/30/2021	AZ Life		3,036,298	2,749,000	28,063
438506-AS-6	HONEYWELL INC SENIOR UNSECURED 6.625% 06/15/28		12/30/2021	AZ Life		4,661,202	3,711,000	10,244
438516-AR-7	HONEYWELL INTERNATIONAL SENIOR UNSECURED 5.700% 03/15/36		12/30/2021	AZ Life		2,048,814	1,508,000	25,070
44107H-AF-9	HOSPITAL SPECIAL SURGERY SENIOR SECURED 2.667% 10/01/50		12/30/2021	AZ Life		45,520	49,000	323
44107T-AV-8	HOST HOTELS & RESORTS LP SENIOR UNSECURED 4.000% 06/15/25		12/30/2021	AZ Life		1,554,609	1,467,000	2,445
44107T-AX-4	HOST HOTELS & RESORTS LP SENIOR UNSECURED 3.875% 04/01/24		12/30/2021	AZ Life		1,247,443	1,194,000	5,783
44409M-AB-2	HUDSON PACIFIC PROPERTIE SENIOR UNSECURED 4.650% 04/01/29		12/30/2021	AZ Life		4,765,858	4,227,000	48,593
44409M-AC-0	HUDSON PACIFIC PROPERTIE SENIOR UNSECURED 3.250% 01/15/30		12/30/2021	AZ Life		238,140	230,000	3,426
444859-BB-7	HUMANA INC SENIOR UNSECURED 4.625% 12/01/42		12/30/2021	AZ Life		208,480	171,000	637
444859-BE-1	HUMANA INC SENIOR UNSECURED 4.950% 10/01/44		12/30/2021	AZ Life		281,574	220,000	2,692
445658-CF-2	JB HUNT TRANSPRT SVCS SENIOR UNSECURED 3.875% 03/01/26		12/30/2021	AZL - Core Active		1,363,886	1,258,000	16,114
448579-AG-7	HYATT HOTELS CORP SENIOR UNSECURED 4.375% 09/15/28		12/30/2021	AZ Life		1,203,765	1,115,000	14,228
45685E-AJ-5	VOYA FINANCIAL INC SENIOR UNSECURED 5.700% 07/15/43		12/30/2021	AGI Core Fixed Income		80,977	60,000	1,568
458140-AK-6	INTEL CORP SENIOR UNSECURED 4.800% 10/01/41		12/30/2021	AGI Core Fixed Income		1,444,945	1,128,000	13,386
458140-AP-5	INTEL CORP SENIOR UNSECURED 4.250% 12/15/42		12/30/2021	AGI Core Fixed Income		359,745	300,000	531
458140-AS-9	INTEL CORP SENIOR UNSECURED 3.700% 07/29/25		12/30/2021	AZ Life		2,299,566	2,135,000	33,134
458140-AT-7	INTEL CORP SENIOR UNSECURED 4.900% 07/29/45		12/30/2021	AZ Life		2,663,219	2,025,000	41,619
458140-AV-2	INTEL CORP SENIOR UNSECURED 4.100% 05/19/46		12/30/2021	AZ Life		1,632,317	1,384,000	6,463
458140-AY-6	INTEL CORP SENIOR UNSECURED 4.100% 05/11/47		12/30/2021	AZ Life		1,405,695	1,186,000	6,619
458140-BG-4	INTEL CORP SENIOR UNSECURED 3.734% 12/08/47		12/30/2021	AZ Life		882,067	790,000	1,803
45834Q-AA-7	INTEGRIS BAPTIST MEDICAL SENIOR SECURED 3.875% 08/15/50		12/30/2021	Various		894,936	790,000	11,480
45866F-AA-2	INTERCONTINENTALEXCHANGE SENIOR UNSECURED 4.000% 10/15/23		12/30/2021	AZL - Core Active		1,030,215	978,000	8,150

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45866F-AD-6	INTERCONTINENTALEXCHANGE SENIOR UNSECURED 3.750% 12/01/25		12/30/2021	AZL - Core Active		1,054,577	978,000	2,954
45866F-AF-1	INTERCONTINENTALEXCHANGE SENIOR UNSECURED 3.100% 09/15/27		12/30/2021	AZ Life		650,109	612,000	5,534
45866F-AH-7	INTERCONTINENTALEXCHANGE SENIOR UNSECURED 4.250% 09/21/48		12/30/2021	Various		594,880	494,000	5,774
45866F-AJ-3	INTERCONTINENTALEXCHANGE SENIOR UNSECURED 3.750% 09/21/28		12/30/2021	AZ Life		1,413,225	1,281,000	13,210
45866F-AL-8	INTERCONTINENTALEXCHANGE SENIOR UNSECURED 3.000% 06/15/50		12/30/2021	AZ Life		211,647	213,000	266
45866F-AN-4	INTERCONTINENTALEXCHANGE SENIOR UNSECURED 1.850% 09/15/32		12/30/2021	Various		5,489,749	5,772,000	31,145
45866F-AQ-7	INTERCONTINENTALEXCHANGE SENIOR UNSECURED 3.000% 09/15/60		12/30/2021	AZ Life		237,604	246,000	2,153
459200-AR-2	IBM CORP SENIOR UNSECURED 6.220% 08/01/27		12/30/2021	AZ Life		1,673,190	1,365,000	35,140
459200-AS-0	IBM CORP SENIOR UNSECURED 6.500% 01/15/28		12/30/2021	AZ Life		3,443,123	2,749,000	81,897
459200-BB-6	IBM CORP SENIOR UNSECURED 5.875% 11/29/32		12/30/2021	AZ Life		2,646,869	2,017,000	10,204
459200-HF-1	IBM CORP SENIOR UNSECURED 4.000% 06/20/42		12/30/2021	AGI Core Fixed Income		2,302,769	2,025,000	2,250
459200-KB-6	IBM CORP SENIOR UNSECURED 4.150% 05/15/39		12/30/2021	AZ Life		452,386	395,000	2,049
459200-KC-4	IBM CORP SENIOR UNSECURED 4.250% 05/15/49		12/30/2021	AZ Life		706,174	593,000	3,150
459200-KK-6	IBM CORP SENIOR UNSECURED 2.850% 05/15/40		12/30/2021	AGI Core Fixed Income		2,512,828	2,582,000	9,198
459506-AE-1	INTL FLAVOR & FRAGRANCES SENIOR UNSECURED 4.375% 06/01/47		12/30/2021	AGI Core Fixed Income		63,423	55,000	194
459506-AL-5	INTL FLAVOR & FRAGRANCES SENIOR UNSECURED 5.000% 09/26/48		12/30/2021	AZ Life		186,333	146,000	1,906
459506-AS-0	INTL FLAVOR & FRAGRANCES SENIOR UNSECURED 3.468% 12/01/50		12/30/2021	Various		170,905	166,000	464
460146-BD-4	INTERNATIONAL PAPER CO SENIOR UNSECURED 6.875% 04/15/29		12/30/2021	AZ Life		9,973,007	7,827,000	112,105
460146-CF-8	INTERNATIONAL PAPER CO SENIOR UNSECURED 7.300% 11/15/39		12/30/2021	AZ Life		346,948	228,000	2,081
460146-CH-4	INTERNATIONAL PAPER CO SENIOR UNSECURED 6.000% 11/15/41		12/30/2021	Various		367,267	268,000	2,010
460146-CK-7	INTERNATIONAL PAPER CO SENIOR UNSECURED 4.800% 06/15/44		12/30/2021	AZ Life		146,417	117,000	234
460146-CM-3	INTERNATIONAL PAPER CO SENIOR UNSECURED 5.000% 09/15/35		12/30/2021	AZ Life		103,124	83,000	1,210
460146-CN-1	INTERNATIONAL PAPER CO SENIOR UNSECURED 5.150% 05/15/46		12/30/2021	AZ Life		129,699	99,000	637
46051M-AF-9	INTERNATIONAL TRANSMISSI SENIOR SECURED 4.625% 08/15/43		12/30/2021	AZ Life		389,656	316,000	5,481
465685-AJ-4	ITC HOLDINGS CORP SENIOR UNSECURED 3.650% 06/15/24		12/30/2021	AZ Life		1,537,797	1,467,000	2,231
46590J-AV-9	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2015-C32 CL-A4 3.329% 11/15/48		12/30/2021	AZ Life		5,533,020	5,391,473	14,460
46590L-AS-1	JPMDB COMMERCIAL MORTGAGE SECU CMBS-SER-2016-C2-CL-A3A 2.881% 06/15/49		12/30/2021	Various		2,278,206	2,216,622	5,145
46590M-AQ-3	JP MORGAN CHASE COMMERCIAL MOR CMBS-SER-2016-JP2 CL-A3 2.559% 08/15/49		12/30/2021	AZ Life		1,468,765	1,437,853	2,964
46590R-AD-1	JP MORGAN CHASE COMMERCIAL MOR CMBS-SER-2016-GS3 CL-A3 2.627% 08/15/49		12/30/2021	Various		2,701,184	2,631,996	5,569
46591A-BE-4	JPMDB COMMERCIAL MORTGAGE SECU CMBS-SER-2018-C8 CL-AS 4.421% 06/15/51		12/30/2021	AZ Life		14,315,601	12,849,380	45,761
46625H-KC-3	JPMORGAN CHASE & CO SENIOR UNSECURED 3.125% 01/23/25		12/30/2021	AZ Life		8,385,334	7,989,000	108,878
46625H-MN-7	JPMORGAN CHASE & CO SENIOR UNSECURED 3.900% 07/15/25		12/30/2021	AZ Life		6,987,666	6,463,000	115,526
46625H-QW-3	JPMORGAN CHASE & CO SENIOR UNSECURED 3.300% 04/01/26		12/30/2021	Various		7,835,979	7,356,000	60,013
46625H-RV-4	JPMORGAN CHASE & CO SENIOR UNSECURED 2.950% 10/01/26		12/30/2021	Various		4,347,236	4,126,000	30,091
46625H-RY-8	JPMORGAN CHASE & CO SENIOR UNSECURED 3.782% 02/01/28		12/30/2021	AZL - Core Active		2,984,885	2,760,000	43,203
46634S-AC-9	JP MORGAN CHASE COMMERCIAL MOR CMBS-SER-2012C6 CL-A3 3.507% 05/15/45		12/30/2021	AZ Life		2,897,758	2,891,273	8,169
46638U-AC-0	JP MORGAN CHASE COMMERCIAL MOR CMBS-SER-2012C8 CL-A3 2.829% 10/15/45		12/30/2021	AZ Life		4,335,173	4,300,753	9,801
46642E-AX-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2014-C21 CL-A4 3.493% 08/15/47		12/30/2021	AZ Life		23,468,510	22,764,716	64,050
46642N-BC-9	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2014-C22 CL-A3A1 3.538% 09/15/47		12/30/2021	AZ Life		13,308,786	12,857,765	36,644
46642N-BD-7	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2014-C22 CL-A4 3.801% 09/15/47		12/30/2021	AZ Life		1,825,110	1,731,372	5,302
46643A-BD-4	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2014-C23 CL-A4 3.670% 09/15/47		12/30/2021	AZ Life		14,986,528	14,399,054	42,565
46643G-AD-2	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2014-C24 CL-A4A1 3.373% 11/15/47		12/30/2021	Various		20,088,441	19,406,973	52,725
46643G-AQ-3	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2014-C24 CL-A4A2 3.373% 11/15/47		12/30/2021	AZL - Core Active		3,331,209	3,228,621	8,773
46643P-BD-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2014-C25 CL-A4A1 3.408% 11/15/47		12/30/2021	Various		20,016,229	19,328,713	53,064
46643T-BA-9	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2014-C26 CL-A3 3.231% 01/15/48		12/30/2021	Various		25,483,632	24,767,237	64,467
46644A-BE-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2015-C27 CL-A3A1 2.920% 02/15/48		12/30/2021	AZ Life		1,415,769	1,377,140	3,240
46644F-AC-5	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2015-C28 CL-A3 2.912% 10/15/48		12/30/2021	AZL - Core Active		1,938,405	1,910,962	4,483
46644F-AD-3	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2015-C28 CL-A4 3.227% 10/15/48		12/30/2021	AZ Life		3,613,256	3,462,745	9,003
46644R-AY-1	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2015-C29 CL-A3A1 3.342% 05/15/48		12/30/2021	AZ Life		3,644,254	3,543,887	9,542
46645J-AC-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2015-C33-CL-A3 3.504% 12/15/48		12/30/2021	Various		4,839,706	4,647,725	13,120
46645L-AX-5	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2016-C1-CL-A4 3.311% 03/15/49		12/30/2021	Various		5,846,277	5,540,586	14,776
46645L-BD-8	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2016-C1-CL-AS 3.970% 03/15/49		12/30/2021	AZ Life		812,313	761,842	2,437
46645U-AS-6	JP MORGAN CHASE COMMERCIAL MOR CMBS-SER-2016-JP4 CL-A3 3.393% 12/15/49		12/30/2021	Various		3,996,482	3,809,213	10,411
46646R-AH-6	JPMBB COMMERCIAL MORTGAGE SECU CMBS-SER-2016-C4 CL-A2 2.882% 12/15/49		12/30/2021	AZ Life		6,556,855	6,383,346	14,821
46647P-AL-0	JPMORGAN CHASE & CO SENIOR UNSECURED 3.964% 11/15/48		12/30/2021	AZ Life		267,520	230,000	1,140
46647P-AN-6	JPMORGAN CHASE & CO SENIOR UNSECURED 3.897% 01/23/49		12/30/2021	AZ Life		2,050,097	1,780,000	30,252
46647P-BD-7	JPMORGAN CHASE & CO SENIOR UNSECURED 3.702% 05/06/30		12/30/2021	Various		15,215,365	13,946,000	77,442
46647P-BE-5	JPMORGAN CHASE & CO SENIOR UNSECURED 2.739% 10/15/30		12/30/2021	AZ Life		322,755	315,000	1,797
46647P-BJ-4	JPMORGAN CHASE & CO SENIOR UNSECURED 4.493% 03/24/31		12/30/2021	AZL - Core Active		7,964,067	6,891,000	82,563
46647P-BX-3	JPMORGAN CHASE & CO SENIOR UNSECURED 1.953% 02/04/32		12/30/2021	Various		20,972,952	21,825,000	172,865
46647P-BY-1	JPMORGAN CHASE & CO SENIOR UNSECURED 0.563% 02/16/25		12/30/2021	AGI Core Fixed Income		2,038,275	2,069,000	4,336
46647P-CC-8	JPMORGAN CHASE & CO SENIOR UNSECURED 2.580% 04/22/32		12/30/2021	AZ Life		15,806,157	15,679,000	76,409
46647T-AR-9	JP MORGAN CHASE COMMERCIAL MOR CMBS-SER-2017-JP5 CL-A4 3.457% 03/15/50		12/30/2021	AZ Life		2,547,637	2,423,339	6,748
46647T-AT-5	JP MORGAN CHASE COMMERCIAL MOR CMBS-SER-2017-JP5 CL-ASB 3.549% 03/15/50		12/30/2021	AZL - Core Active		1,689,121	1,614,555	4,616
46648K-AS-5	JPMDB COMMERCIAL MORTGAGE SECU CMBS-SER-2017-C7 CL-A3 3.048% 10/15/50		12/30/2021	AZL - Core Active		1,010,590	983,116	2,414

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
46648K-AT-3	JPMDB COMMERCIAL MORTGAGE SECU CMBS-SER-2017-C7 CL-A4 3.147% 10/15/50		12/30/2021	AZ Life		1,556,762	1,488,747	3,774
46648K-AY-2	JPMDB COMMERCIAL MORTGAGE SECU CMBS-SER-2017-C7 CL-AS 3.713% 10/15/50		12/30/2021	AZ Life		1,919,104	1,786,691	5,343
46849L-SQ-5	JACKSON NATL LIFE GLOBAL SENIOR SECURED 3.050% 04/29/26		12/30/2021	AZ Life		2,140,236	2,039,000	10,538
476556-CP-8	JERSEY CENTRAL PWR & LT SENIOR UNSECURED 6.400% 05/15/36		12/30/2021	AZ Life		190,098	142,000	1,136
476556-DB-8	JERSEY CENTRAL PWR & LT SENIOR UNSECURED 4.700% 04/01/24		12/30/2021	AZ Life		1,902,251	1,795,000	20,857
476556-DC-6	JERSEY CENTRAL PWR & LT SENIOR UNSECURED 4.300% 01/15/26		12/30/2021	AZ Life		2,755,579	2,542,000	50,099
478045-AA-5	JOHN SEVIER COMB CYCLE SENIOR SECURED 4.626% 01/15/42		12/30/2021	AZ Life		516,023	426,254	10,601
478111-AB-3	JOHNS HOPKINS HEALTH SYS SENIOR UNSECURED 2.767% 05/15/23		12/30/2021	AZ Life		5,086,934	4,968,000	17,183
478160-CE-2	JOHNSON & JOHNSON SENIOR UNSECURED 2.950% 03/03/27		12/30/2021	AGI Core Fixed Income		228,428	213,000	2,042
48128Y-AX-9	JP MORGAN CHASE COMMERCIAL MOR CMBS-SER-2019-COR4 CL-ASB 3.938% 03/10/52		12/30/2021	AZL - Core Active		751,366	692,937	2,198
48128Y-BA-8	JP MORGAN CHASE COMMERCIAL MOR CMBS-SER-2019-COR4 CL-AS 4.290% 03/10/52		12/30/2021	AZ Life		662,261	595,887	2,059
482480-AE-0	KLA CORP SENIOR UNSECURED 4.650% 11/01/24		12/30/2021	AZ Life		5,916,669	5,453,000	41,556
482480-AG-5	KLA CORP SENIOR UNSECURED 4.100% 03/15/29		12/30/2021	AZ Life		4,642,072	4,119,000	49,256
482480-AJ-9	KLA CORP SENIOR UNSECURED 3.300% 03/01/50		12/30/2021	AZ Life		131,928	125,000	1,364
48250A-AA-1	KKR GROUP FINANCE CO III SENIOR UNSECURED 5.125% 06/01/44		12/30/2021	AZL - Core Active		251,965	197,000	813
48252D-AA-3	KKR GROUP FINANCE CO VII SENIOR UNSECURED 3.625% 02/25/50		12/30/2021	AZ Life		631,456	593,000	7,464
48252M-AA-3	KKR GROUP FINAN CO VIII SENIOR UNSECURED 3.500% 08/25/50		12/30/2021	AZ Life		103,804	100,000	1,215
48305Q-AD-5	KAISER FOUNDATION HOSPIT SENIOR UNSECURED 4.150% 05/01/47		12/30/2021	AZ Life		737,933	603,000	4,101
485170-AS-3	KANSAS CITY SOUTHERN SENIOR UNSECURED 4.950% 08/15/45		12/30/2021	AZ Life		230,734	182,000	3,378
485170-BB-9	KANSAS CITY SOUTHERN SENIOR UNSECURED 4.700% 05/01/48		12/30/2021	AZ Life		178,789	146,000	1,125
485170-BC-7	KANSAS CITY SOUTHERN SENIOR UNSECURED 4.200% 11/15/69		12/30/2021	AGI Core Fixed Income		58,462	51,000	268
485170-BD-5	KANSAS CITY SOUTHERN SENIOR UNSECURED 2.875% 11/15/29		12/30/2021	AGI Core Fixed Income		1,794,591	1,733,000	6,228
485170-BE-3	KANSAS CITY SOUTHERN SENIOR UNSECURED 3.500% 05/01/50		12/30/2021	Various		187,158	178,000	1,021
487836-AT-5	KELLOGG CO SENIOR UNSECURED 7.450% 04/01/31		12/30/2021	AZ Life		30,062,349	21,422,000	394,552
487836-BQ-0	KELLOGG CO SENIOR UNSECURED 4.500% 04/01/46		12/30/2021	AZ Life		86,245	70,000	779
491674-BG-1	KENTUCKY UTILITIES SENIOR SECURED 5.125% 11/01/40		12/30/2021	AZ Life		350,363	276,000	2,318
49271V-AD-2	KEURIG DR PEPPER INC SENIOR UNSECURED 5.085% 05/25/48		12/30/2021	AZ Life		140,021	109,000	539
49271V-AF-7	KEURIG DR PEPPER INC SENIOR UNSECURED 4.597% 05/25/28		12/30/2021	Various		1,112,680	978,000	4,371
49337W-AH-3	KEYSPAN CORP SENIOR UNSECURED 5.875% 04/01/33		12/30/2021	AZ Life		110,088	93,000	1,351
49337W-AJ-9	KEYSPAN CORP SENIOR UNSECURED 5.803% 04/01/35		12/30/2021	AZ Life		149,598	121,000	1,736
49338C-AA-1	KEYSPAN GAS EAST CORP SENIOR UNSECURED 5.819% 04/01/41		12/30/2021	AZ Life		135,411	103,000	1,482
49427R-AK-8	KILROY REALTY LP SENIOR UNSECURED 4.250% 08/15/29		12/30/2021	AZ Life		8,374,388	7,478,000	119,181
49427R-AL-6	KILROY REALTY LP SENIOR UNSECURED 4.375% 10/01/25		12/30/2021	AZ Life		839,318	772,000	8,350
49427R-AM-4	KILROY REALTY LP SENIOR UNSECURED 3.450% 12/15/24		12/30/2021	AZ Life		363,796	348,000	500
49427R-AP-7	KILROY REALTY LP SENIOR UNSECURED 3.050% 02/15/30		12/30/2021	AZ Life		702,431	683,000	7,812
494368-BC-6	KIMBERLY-CLARK CORP SENIOR UNSECURED 6.625% 08/01/37		12/30/2021	AZ Life		653,352	434,000	11,900
49446R-AM-1	KIMCO REALTY CORP SENIOR UNSECURED 4.250% 04/01/45		12/30/2021	AGI Core Fixed Income		68,236	60,000	630
49446R-AS-8	KIMCO REALTY CORP SENIOR UNSECURED 3.800% 04/01/27		12/30/2021	Various		1,244,415	1,151,000	10,813
49446R-AT-6	KIMCO REALTY CORP SENIOR UNSECURED 4.450% 09/01/47		12/30/2021	AZ Life		101,653	86,000	1,265
49446R-AU-3	KIMCO REALTY CORP SENIOR UNSECURED 3.300% 02/01/25		12/30/2021	AZ Life		181,558	173,000	2,363
494550-AL-0	KINDER MORGAN ENER PART SENIOR UNSECURED 7.750% 03/15/32		12/30/2021	AZ Life		154,031	110,000	2,486
494550-AQ-9	KINDER MORGAN ENER PART SENIOR UNSECURED 7.300% 08/15/33		12/30/2021	AZ Life		145,521	106,000	2,902
494550-AW-6	KINDER MORGAN ENER PART SENIOR UNSECURED 6.950% 01/15/38		12/30/2021	Various		156,696	114,000	3,631
494550-BK-1	KINDER MORGAN ENER PART SENIOR UNSECURED 5.625% 09/01/41		12/30/2021	AZL - Core Active		161,841	131,000	2,436
494550-BN-5	KINDER MORGAN ENER PART SENIOR UNSECURED 5.000% 08/15/42		12/30/2021	AZ Life		160,171	139,000	2,606
494550-BP-0	KINDER MORGAN ENER PART SENIOR UNSECURED 5.000% 03/01/43		12/30/2021	AZ Life		109,746	95,000	1,570
494550-BQ-8	KINDER MORGAN ENER PART SENIOR UNSECURED 3.500% 09/01/23		12/30/2021	AZ Life		3,909,147	3,774,000	43,663
494550-BW-5	KINDER MORGAN ENER PART SENIOR UNSECURED 5.400% 09/01/44		12/30/2021	AZ Life		66,663	55,000	982
49456B-AF-8	KINDER MORGAN INC SENIOR UNSECURED 4.300% 06/01/25		12/30/2021	Various		4,938,920	4,571,000	15,833
49456B-AG-6	KINDER MORGAN INC SENIOR UNSECURED 5.300% 12/01/34		12/30/2021	AZ Life		67,217	56,000	239
49456B-AH-4	KINDER MORGAN INC SENIOR UNSECURED 5.550% 06/01/45		12/30/2021	AZ Life		471,202	375,000	1,677
50075N-AZ-7	MONDELEZ INTERNATIONAL SENIOR UNSECURED 6.500% 02/09/40		12/30/2021	AZ Life		190,801	136,000	3,462
50076Q-AE-6	KRAFT FOODS GROUP INC SENIOR UNSECURED 5.000% 06/04/42		12/30/2021	AZ Life		8,120,223	6,592,000	23,804
501044-BV-2	KROGER CO SENIOR UNSECURED 8.000% 09/15/29		12/30/2021	AGI Core Fixed Income		210,625	152,000	3,547
501044-BZ-3	KROGER CO SENIOR UNSECURED 7.500% 04/01/31		12/30/2021	AZ Life		8,326,760	5,972,000	110,731
501044-CN-9	KROGER CO SENIOR UNSECURED 5.400% 07/15/40		12/30/2021	AZ Life		152,052	117,000	2,896
501044-CR-0	KROGER CO SENIOR UNSECURED 5.000% 04/15/42		12/30/2021	AZ Life		188,311	150,000	1,563
501044-CS-8	KROGER CO SENIOR UNSECURED 3.850% 08/01/23		12/30/2021	AZ Life		5,880,590	5,661,000	90,206
501044-CT-6	KROGER CO SENIOR UNSECURED 5.150% 08/01/43		12/30/2021	AZ Life		179,838	140,000	2,984
501044-DC-2	KROGER CO SENIOR UNSECURED 3.500% 02/01/26		12/30/2021	AZ Life		1,045,903	978,000	14,167
501044-DM-0	KROGER CO SENIOR UNSECURED 5.400% 01/15/49		12/30/2021	AGI Core Fixed Income		113,575	83,000	2,054
50190D-AG-1	LADDER CAPITAL COMMERCIAL MORT CMBS-SER-2017-LC26 CL-A3 3.289% 07/12/50		12/30/2021	AZ Life		1,807,938	1,731,372	4,587
50540R-AQ-5	LABORATORY CORP OF AMER SENIOR UNSECURED 3.600% 02/01/25		12/30/2021	AZ Life		4,785,332	4,535,000	67,572
505597-AD-6	LACLEDE GROUP INC SENIOR UNSECURED 4.700% 08/15/44		12/30/2021	AZ Life		192,090	166,000	2,926
512807-AN-8	LAM RESEARCH CORP SENIOR UNSECURED 3.800% 03/15/25		12/30/2021	AZ Life		904,106	842,000	9,332

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512807-AX-6	LAM RESEARCH CORP SENIOR UNSECURED 3.125% 06/15/60		12/30/2021	Various		4,257,949	4,208,000	5,479
517834-AF-4	LAS VEGAS SANDS CORP SENIOR UNSECURED 3.900% 08/08/29		12/30/2021	AZ Life		5,212,428	5,200,000	79,993
52107Q-AG-0	LAZARD GROUP LLC SENIOR UNSECURED 3.750% 02/13/25		12/30/2021	AZ Life		1,185,033	1,115,000	13,821
52107Q-AJ-4	LAZARD GROUP LLC SENIOR UNSECURED 4.500% 09/19/28		12/30/2021	AZ Life		1,992,668	1,745,000	22,031
52107Q-AK-1	LAZARD GROUP LLC SENIOR UNSECURED 4.375% 03/11/29		12/30/2021	AZ Life		18,177,821	16,144,000	213,852
524901-AR-6	LEGG MASON INC SENIOR UNSECURED 5.625% 01/15/44		12/30/2021	AZ Life		1,022,434	752,000	19,388
524901-AT-2	LEGG MASON INC SENIOR UNSECURED 3.950% 07/15/24		12/30/2021	AZ Life		3,908,978	3,678,000	66,587
52532X-AH-8	LEIDOS INC SENIOR UNSECURED 2.300% 02/15/31		12/30/2021	AZL - Core Active		3,137,700	3,259,000	28,109
53079E-AZ-7	LIBERTY MUTUAL GROUP INC SENIOR UNSECURED 6.500% 05/01/42		12/30/2021	AZ Life		159,494	113,000	1,204
53079E-BF-0	LIBERTY MUTUAL GROUP INC SENIOR UNSECURED 4.850% 08/01/44		12/30/2021	AZ Life		448,657	366,000	7,347
53079E-BG-8	LIBERTY MUTUAL GROUP INC SENIOR UNSECURED 4.569% 02/01/29		12/30/2021	AZL - Core Active		14,181,211	12,359,000	233,716
53079E-BH-6	LIBERTY MUTUAL GROUP INC SENIOR UNSECURED 4.500% 06/15/49		12/30/2021	AGI Core Fixed Income		67,106	57,000	107
53079E-BK-9	LIBERTY MUTUAL GROUP INC SENIOR UNSECURED 3.950% 05/15/60		12/30/2021	Various		178,429	164,000	810
53227J-AA-2	LIFE STORAGE LP SENIOR UNSECURED 3.875% 12/15/27		12/30/2021	AZ Life		1,179,285	1,076,000	1,737
532457-BA-5	ELI LILLY & CO SENIOR UNSECURED 5.550% 03/15/37		12/30/2021	AZ Life		2,251,661	1,662,000	26,904
532457-BC-1	ELI LILLY & CO SENIOR UNSECURED 5.950% 11/15/37		12/30/2021	Various		2,127,118	1,543,000	11,476
532457-BS-6	ELI LILLY & CO SENIOR UNSECURED 3.875% 03/15/39		12/30/2021	AZ Life		1,166,117	988,000	11,166
532457-BZ-0	ELI LILLY & CO SENIOR UNSECURED 2.500% 09/15/60		12/30/2021	AZ Life		56,731	61,000	445
534187-BG-3	LINCOLN NATIONAL CORP SENIOR UNSECURED 4.350% 03/01/48		12/30/2021	AZ Life		86,963	73,000	1,050
534187-BL-2	LINCOLN NATIONAL CORP SENIOR UNSECURED 4.375% 06/15/50		12/30/2021	AGI Core Fixed Income		181,627	151,000	275
540424-AS-7	LOEWS CORP SENIOR UNSECURED 3.750% 04/01/26		12/30/2021	AZ Life		1,239,093	1,147,000	10,634
540424-AT-5	LOEWS CORP SENIOR UNSECURED 3.200% 05/15/30		12/30/2021	Various		20,029,981	18,880,000	75,520
546676-AU-1	LOUISVILLE GAS & ELEC SENIOR SECURED 5.125% 11/15/40		12/30/2021	AZ Life		491,961	395,000	2,530
548661-AH-0	LOWE'S COS INC SENIOR UNSECURED 6.875% 02/15/28		12/30/2021	AZ Life		741,446	587,000	15,134
548661-AK-3	LOWE'S COS INC SENIOR UNSECURED 6.500% 03/15/29		12/30/2021	AZ Life		9,244,790	7,282,000	138,055
548661-CJ-4	LOWE'S COS INC SENIOR UNSECURED 5.500% 10/15/35		12/30/2021	AZ Life		237,766	183,000	2,097
548661-CL-9	LOWE'S COS INC SENIOR UNSECURED 5.800% 10/15/36		12/30/2021	AZ Life		247,603	191,000	2,308
548661-CP-0	LOWE'S COS INC SENIOR UNSECURED 6.650% 09/15/37		12/30/2021	AGI Core Fixed Income		4,360,608	3,136,000	60,825
548661-CR-6	LOWE'S COS INC SENIOR UNSECURED 5.800% 04/15/40		12/30/2021	AZ Life		86,312	65,000	785
548661-CX-3	LOWE'S COS INC SENIOR UNSECURED 4.650% 04/15/42		12/30/2021	AZ Life		105,173	87,000	843
548661-DA-2	LOWE'S COS INC SENIOR UNSECURED 5.000% 09/15/43		12/30/2021	Various		270,900	223,000	3,252
548661-DE-4	LOWE'S COS INC SENIOR UNSECURED 4.250% 09/15/44		12/30/2021	AGI Core Fixed Income		58,319	52,000	645
548661-DJ-3	LOWE'S COS INC SENIOR UNSECURED 4.375% 09/15/45		12/30/2021	AZ Life		324,272	273,000	3,484
548661-DP-9	LOWE'S COS INC SENIOR UNSECURED 3.100% 05/03/27		12/30/2021	AZ Life		233,467	219,000	1,075
548661-DQ-7	LOWE'S COS INC SENIOR UNSECURED 4.050% 05/03/47		12/30/2021	AZ Life		601,518	526,000	3,373
55336V-AE-0	MPLX LP SENIOR UNSECURED 4.500% 07/15/23		12/30/2021	AZ Life		1,527,308	1,467,000	30,257
55336V-AM-2	MPLX LP SENIOR UNSECURED 4.500% 04/15/38		12/30/2021	AZ Life		94,988	85,000	797
55336V-BN-9	MPLX LP SENIOR UNSECURED 4.250% 12/01/27		12/30/2021	Various		2,422,059	2,187,000	7,487
55336V-BQ-2	MPLX LP SENIOR UNSECURED 2.650% 08/15/30		12/30/2021	AZ Life		5,155,020	5,200,000	51,675
559080-AG-1	MAGELLAN MIDSTREAM PARTN SENIOR UNSECURED 5.150% 10/15/43		12/30/2021	AZ Life		190,493	160,000	1,717
559080-AH-9	MAGELLAN MIDSTREAM PARTN SENIOR UNSECURED 3.200% 03/15/25		12/30/2021	AZ Life		251,306	243,000	2,268
559080-AJ-5	MAGELLAN MIDSTREAM PARTN SENIOR UNSECURED 4.200% 03/15/45		12/30/2021	AZ Life		80,308	77,000	943
565849-AB-2	MARATHON OIL CORP SENIOR UNSECURED 6.800% 03/15/32		12/30/2021	AZ Life		413,670	320,000	6,347
565849-AM-8	MARATHON OIL CORP SENIOR UNSECURED 5.200% 06/01/45		12/30/2021	AZ Life		130,269	109,000	457
565849-AP-1	MARATHON OIL CORP SENIOR UNSECURED 4.400% 07/15/27		12/30/2021	AZL - Core Active		1,148,126	1,048,000	21,135
56585A-AF-9	MARATHON PETROLEUM CORP SENIOR UNSECURED 6.500% 03/01/41		12/30/2021	AGI Core Fixed Income		444,945	325,000	6,983
56585A-AM-4	MARATHON PETROLEUM CORP SENIOR UNSECURED 5.850% 12/15/45		12/30/2021	AGI Core Fixed Income		75,180	60,000	146
571748-AV-4	MARSH & MCLENNAN COS INC SENIOR UNSECURED 3.500% 06/03/24		12/30/2021	AZ Life		2,057,849	1,956,000	5,135
571748-BD-3	MARSH & MCLENNAN COS INC SENIOR UNSECURED 4.200% 03/01/48		12/30/2021	AZ Life		2,144,686	1,780,000	24,712
571748-BG-6	MARSH & MCLENNAN COS INC SENIOR UNSECURED 4.375% 03/15/29		12/30/2021	AZ Life		14,429,716	12,679,000	161,789
571748-BH-4	MARSH & MCLENNAN COS INC SENIOR UNSECURED 4.750% 03/15/39		12/30/2021	AZ Life		419,672	340,000	4,710
571748-BJ-0	MARSH & MCLENNAN COS INC SENIOR UNSECURED 4.900% 03/15/49		12/30/2021	AZ Life		1,052,083	790,000	11,290
571903-AS-2	MARRIOTT INTERNATIONAL SENIOR UNSECURED 3.125% 06/15/26		12/30/2021	Various		902,921	870,000	1,133
571903-AV-5	MARRIOTT INTERNATIONAL SENIOR UNSECURED 3.125% 02/15/23		12/30/2021	AZ Life		2,662,706	2,620,000	30,703
571903-AW-3	MARRIOTT INTERNATIONAL SENIOR UNSECURED 3.750% 03/15/25		12/30/2021	AZ Life		3,786,326	3,595,000	39,320
571903-AX-1	MARRIOTT INTERNATIONAL SENIOR UNSECURED 4.500% 10/01/34		12/30/2021	AZ Life		247,788	220,000	2,448
573874-AJ-3	MARVELL TECHNOLOGY INC SENIOR UNSECURED 2.950% 04/15/31		12/30/2021	AZL IVA PIMCO CORE		441,235	434,000	2,667
574599-AY-2	MASCO CORP SENIOR UNSECURED 6.500% 08/15/32		12/30/2021	AZ Life		73,893	56,000	1,365
574599-BR-6	MASCO CORP SENIOR UNSECURED 3.125% 02/15/51		12/30/2021	AZ Life		153,679	156,000	1,828
575634-AT-7	MASSACHUSETTS ELECTRIC SENIOR UNSECURED 4.004% 08/15/46		12/30/2021	AZ Life		305,638	281,000	4,219
575718-AF-8	MASS INSTITUTE OF TECH SENIOR UNSECURED 3.885% 07/01/16		12/30/2021	AZ Life		172,102	140,000	2,704
57629W-CH-1	MASSMUTUAL GLOBAL FUNDIN SENIOR SECURED 3.400% 03/08/26		12/30/2021	AZL - Core Active		1,084,773	1,016,000	10,747
58013M-EC-4	MCDONALD'S CORP SENIOR UNSECURED 6.300% 10/15/37		12/30/2021	Various		213,203	152,000	1,995
58013M-EH-3	MCDONALD'S CORP SENIOR UNSECURED 5.700% 02/01/39		12/30/2021	AZ Life		142,469	106,000	2,501
58013M-EK-6	MCDONALD'S CORP SENIOR UNSECURED 4.875% 07/15/40		12/30/2021	AZ Life		157,418	126,000	2,815

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
58013M-EV-2	MCDONALD'S CORP SENIOR UNSECURED 4.600% 05/26/45		12/30/2021	AZ Life		272,758	223,000	969
58013M-EY-6	MCDONALD'S CORP SENIOR UNSECURED 3.700% 01/30/26		12/30/2021	AZ Life		2,682,023	2,494,000	38,449
58013M-EZ-3	MCDONALD'S CORP SENIOR UNSECURED 4.700% 12/09/35		12/30/2021	AZ Life		229,884	189,000	518
58013M-FA-7	MCDONALD'S CORP SENIOR UNSECURED 4.875% 12/09/45		12/30/2021	AZ Life		1,045,664	820,000	2,332
58013M-FC-3	MCDONALD'S CORP SENIOR UNSECURED 4.450% 03/01/47		12/30/2021	AZ Life		252,271	208,000	3,060
58013M-FR-0	MCDONALD'S CORP SENIOR UNSECURED 4.200% 04/01/50		12/30/2021	AZ Life		249,827	208,000	2,160
581760-AV-7	MCLAREN HEALTH CARE CORP SENIOR SECURED 4.386% 05/15/48		12/30/2021	Various		1,566,668	1,273,000	6,979
582839-AG-1	MEAD JOHNSON NUTRITION C SENIOR UNSECURED 4.600% 06/01/44		12/30/2021	AZ Life		554,088	434,000	1,608
585055-AY-2	MEDTRONIC INC SENIOR UNSECURED 4.000% 04/01/43		12/30/2021	AZ Life		1,390,787	1,186,000	11,728
585055-BD-7	MEDTRONIC INC SENIOR UNSECURED 4.625% 03/15/44		12/30/2021	AZ Life		555,647	439,000	5,922
585055-BS-4	MEDTRONIC INC SENIOR UNSECURED 3.500% 03/15/25		12/30/2021	Various		2,355,342	2,216,000	22,622
585055-BT-2	MEDTRONIC INC SENIOR UNSECURED 4.375% 03/15/35		12/30/2021	Various		1,955,519	1,594,000	20,340
585055-BU-9	MEDTRONIC INC SENIOR UNSECURED 4.625% 03/15/45		12/30/2021	AZ Life		4,364,385	3,355,000	45,258
586054-AC-2	MEMORIAL SLOAN-KETTERING SENIOR UNSECURED 4.200% 07/01/55		12/30/2021	AZ Life		273,476	217,000	4,532
58933Y-AJ-4	MERCK & CO INC SENIOR UNSECURED 4.150% 05/18/43		12/30/2021	AZ Life		476,961	399,000	1,932
58933Y-AV-7	MERCK & CO INC SENIOR UNSECURED 3.900% 03/07/39		12/30/2021	AZ Life		691,035	593,000	7,259
58933Y-AW-5	MERCK & CO INC SENIOR UNSECURED 4.000% 03/07/49		12/30/2021	AZ Life		712,543	593,000	7,445
58942H-AA-9	MERCY HEALTHCARE SYSTEM SENIOR SECURED 3.382% 11/01/25		12/30/2021	AZ Life		1,375,827	1,307,000	7,244
58942H-AB-7	MERCY HEALTHCARE SYSTEM SENIOR SECURED 3.555% 08/01/27		12/30/2021	AZ Life		4,235,179	3,958,000	58,237
59023V-AA-8	BANK OF AMERICA CORP SENIOR SUBORDINATED 7.750% 05/14/38		12/30/2021	AGI Core Fixed Income		3,156,792	2,024,000	20,043
59156R-AE-8	METLIFE INC SENIOR UNSECURED 6.500% 12/15/32		12/30/2021	AZ Life		1,070,736	773,000	2,094
59156R-AJ-7	METLIFE INC SENIOR UNSECURED 6.375% 06/15/34		12/30/2021	AZ Life		794,407	573,000	1,522
59156R-AM-0	METLIFE INC SENIOR UNSECURED 5.700% 06/15/35		12/30/2021	AZL - Core Active		530,086	395,000	938
59156R-AY-4	METLIFE INC SENIOR UNSECURED 5.875% 02/06/41		12/30/2021	AZ Life		3,386,057	2,411,000	56,659
59156R-BN-7	METLIFE INC SENIOR UNSECURED 4.050% 03/01/45		12/30/2021	AZ Life		1,261,500	1,068,000	14,298
591894-BY-5	METROPOLITAN EDISON CO SENIOR UNSECURED 3.500% 03/15/23		12/30/2021	AZ Life		3,206,894	3,145,000	32,105
591894-CB-4	METROPOLITAN EDISON CO SENIOR UNSECURED 4.000% 04/15/25		12/30/2021	AZ Life		1,904,565	1,799,000	14,992
59217G-EG-0	MET LIFE GLOB FUNDING I SENIOR SECURED 2.950% 04/09/30		12/30/2021	AGI Core Fixed Income		1,687,328	1,610,000	10,686
59217G-GU-7	MET LIFE GLOB FUNDING I SENIOR SECURED 1.550% 01/07/31		12/30/2021	Various		12,831,673	13,607,000	101,353
594918-BC-7	MICROSOFT CORP SENIOR UNSECURED 3.500% 02/12/35		12/30/2021	AGI Core Fixed Income		1,317,615	1,162,000	15,590
594918-BE-3	MICROSOFT CORP SENIOR UNSECURED 4.000% 02/12/55		12/30/2021	Various		2,367,194	1,886,000	28,919
594918-BU-7	MICROSOFT CORP SENIOR UNSECURED 3.950% 08/08/56		12/30/2021	AZ Life		1,226,295	996,000	15,518
59523U-AA-5	MID-AMERICA APARTMENTS SENIOR UNSECURED 4.300% 10/15/23		12/30/2021	AZ Life		3,912,751	3,740,000	33,504
59523U-AL-1	MID-AMERICA APARTMENTS SENIOR UNSECURED 3.750% 06/15/24		12/30/2021	AZ Life		3,900,306	3,706,000	5,791
59523U-AN-7	MID-AMERICA APARTMENTS SENIOR UNSECURED 3.600% 06/01/27		12/30/2021	AZ Life		716,224	664,000	1,926
59523U-AS-6	MID-AMERICA APARTMENTS SENIOR UNSECURED 1.700% 02/15/31		12/30/2021	AZ Life		1,869,770	1,976,000	12,597
595620-AN-5	MIDAMERICAN ENERGY CO SENIOR SECURED 4.400% 10/15/44		12/30/2021	AZ Life		527,861	434,000	3,978
59562V-AM-9	MIDAMERICAN ENERGY HLDGS SENIOR UNSECURED 6.125% 04/01/36		12/30/2021	AZ Life		420,018	309,000	4,679
60871R-AD-2	MOLSON COORS BREWING CO SENIOR UNSECURED 5.000% 05/01/42		12/30/2021	AZ Life		435,026	363,000	2,975
60871R-AH-3	MOLSON COORS BREWING CO SENIOR UNSECURED 4.200% 07/15/46		12/30/2021	AZ Life		476,638	433,000	8,335
615369-AE-5	MOODY'S CORPORATION SENIOR UNSECURED 5.250% 07/15/44		12/30/2021	AZ Life		265,320	197,000	4,740
615369-AM-7	MOODY'S CORPORATION SENIOR UNSECURED 3.250% 01/15/28		12/30/2021	AZ Life		386,465	361,000	5,377
615369-AT-2	MOODY'S CORPORATION SENIOR UNSECURED 3.250% 05/20/50		12/30/2021	AZ Life		59,036	57,000	206
61690A-AD-6	MORGAN STANLEY BAML TRUST CMBS-SER-2015-C27-CL-A3 3.473% 12/15/47		12/30/2021	Various		21,710,318	20,843,770	58,315
61690A-AE-4	MORGAN STANLEY BAML TRUST CMBS-SER-2015-C27 CL-A4 3.753% 12/15/47		12/30/2021	AZL - Core Active		482,522	450,312	1,361
61690G-AE-1	MORGAN STANLEY BAML TRUST CMBS-SER-2014-C14 CL-A4 3.787% 02/15/47		12/30/2021	AZ Life		862,665	850,880	2,596
61690Q-AD-1	MORGAN STANLEY BAML TRUST CMBS-SER-2015-C23 CL-A3 3.451% 07/15/50		12/30/2021	AZL - Core Active		943,015	907,416	2,523
61690Y-BT-8	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2016-BNK2 CL-A3 2.791% 11/15/49		12/30/2021	AZ Life		3,194,717	3,081,338	6,928
61691E-AZ-8	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2016-UB12 CL-A3 3.337% 12/15/49		12/30/2021	AZ Life		709,914	681,503	1,832
61691E-BA-2	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2016-UB12 CL-A4 3.596% 12/15/49		12/30/2021	AZL - Core Active		1,997,863	1,863,023	5,397
61691G-AR-1	MORGAN STANLEY BAML TRUST CMBS-SER-2016-C32 CL-A3 3.459% 12/15/49		12/30/2021	AZL - Core Active		1,611,592	1,531,234	4,267
61691G-AS-9	MORGAN STANLEY BAML TRUST CMBS-SER-2016-C32 CL-A4 3.720% 12/15/49		12/30/2021	AZL - Core Active		1,920,447	1,774,989	5,319
61691N-AD-7	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2017-HR2 CL-A3 3.330% 12/15/50		12/30/2021	AZ Life		1,578,052	1,488,747	3,994
61691Q-AD-0	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2018-L1 CL-A3 4.139% 10/15/51		12/30/2021	Various		1,314,086	1,191,774	3,974
61691Q-AH-1	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2018-L1 CL-AS 4.637% 10/15/51		12/30/2021	AZ Life		16,507,637	14,508,165	54,193
61691U-BC-2	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2019-L3 CL-ASB 3.067% 11/15/52		12/30/2021	AZL - Core Active		569,158	535,716	1,324
617446-8C-6	MORGAN STANLEY SENIOR UNSECURED 4.000% 07/23/25		12/30/2021	AZ Life		8,842,651	8,163,000	142,399
617446-8G-7	MORGAN STANLEY SENIOR UNSECURED 4.431% 01/23/30		12/30/2021	AZL - Core Active		6,664,095	5,857,000	113,181
617446-8P-7	MORGAN STANLEY SENIOR UNSECURED 3.622% 04/01/31		12/30/2021	AZ Life		11,250,012	10,336,000	92,553
617446-8X-0	MORGAN STANLEY SENIOR UNSECURED 1.928% 04/28/32		12/30/2021	AZ Life		4,996,108	5,226,000	17,353
617446-8Y-8	MORGAN STANLEY SENIOR UNSECURED 2.802% 01/25/52		12/30/2021	AZ Life		59,094	61,000	736
617446-HD-4	MORGAN STANLEY SENIOR UNSECURED 7.250% 04/01/32		12/30/2021	AZ Life		1,669,102	1,167,000	20,917
61744Y-AK-4	MORGAN STANLEY SENIOR UNSECURED 3.591% 07/22/28		12/30/2021	AZ Life		3,829,475	3,558,000	56,076
61744Y-AP-3	MORGAN STANLEY SENIOR UNSECURED 3.772% 01/24/29		12/30/2021	AZ Life		9,473,031	8,715,000	142,450
61744Y-AR-9	MORGAN STANLEY SENIOR UNSECURED 4.457% 04/22/39		12/30/2021	AZ Life		1,181,035	988,000	8,318

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
61746B-CY-0	MORGAN STANLEY SENIOR UNSECURED 6.250% 08/09/26		12/30/2021	AZ Life		5,541,485	4,648,000	113,779
61746B-DZ-6	MORGAN STANLEY SENIOR UNSECURED 3.875% 01/27/26		12/30/2021	Various		15,916,550	14,728,000	242,552
61746B-EG-7	MORGAN STANLEY SENIOR UNSECURED 4.375% 01/22/47		12/30/2021	AZ Life		2,588,938	2,076,000	39,862
61747Y-DY-8	MORGAN STANLEY SENIOR UNSECURED 4.300% 01/27/45		12/30/2021	AZ Life		699,793	573,000	10,472
617482-V9-2	MORGAN STANLEY SENIOR UNSECURED 6.375% 07/24/42		12/30/2021	AZ Life		2,377,778	1,582,000	43,703
61761J-3R-8	MORGAN STANLEY SENIOR UNSECURED 3.125% 07/27/26		12/30/2021	AZ Life		993,227	939,000	12,471
61763M-AE-0	MORGAN STANLEY BAML TRUST CMBS-SER-2014-C16 CL-A4 3.600% 06/15/47		12/30/2021	Various		25,328,223	24,546,068	71,184
61763X-AE-6	MORGAN STANLEY BAML TRUST CMBS-SER-2014-C18 CL-A4 3.923% 10/15/47		12/30/2021	AZ Life		2,782,839	2,631,026	8,315
61764B-AA-1	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2014-150E CL-A 3.912% 09/09/32		12/30/2021	Various		30,373,831	29,053,000	91,556
61764P-BT-8	MORGAN STANLEY BAML TRUST CMBS-SER-2014-C19 CL-A3 3.246% 12/15/47		12/30/2021	AZ Life		21,571,997	20,955,452	54,795
61764R-BE-7	MORGAN STANLEY BAML TRUST CMBS-SER-2015-C20 CL-A3 2.988% 02/15/48		12/30/2021	Various		13,711,163	13,330,740	32,087
61764X-BH-7	MORGAN STANLEY BAML TRUST CMBS-SER-2015-C21 CL-A3 3.077% 03/15/48		12/30/2021	AZ Life		12,535,083	12,356,426	30,628
61765D-AT-5	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2015-MS1 CL-A3 3.510% 05/15/48		12/30/2021	AZ Life		3,104,054	2,972,642	8,405
61765L-AT-7	MORGAN STANLEY BAML TRUST CMBS-SER-2015-C24-CL-A3 3.479% 05/15/48		12/30/2021	Various		1,812,381	1,732,342	4,855
61765T-AE-3	MORGAN STANLEY BAML TRUST CMBS-SER-2015-C25-CL-A4 3.372% 10/15/48		12/30/2021	Various		2,180,461	2,077,840	5,644
61766E-BD-6	MORGAN STANLEY BAML TRUST CMBS-SER-2016-C29-CL-A3 3.058% 05/15/49		12/30/2021	AZ Life		2,326,616	2,235,624	5,507
61766N-BA-2	MORGAN STANLEY BAML TRUST CMBS-SER-2016-C30 CL-ASB 2.600% 09/15/49		12/30/2021	Various		2,439,932	2,389,371	5,004
61766N-BB-0	MORGAN STANLEY BAML TRUST CMBS-SER-2016-C30 CL-A5 2.860% 09/15/49		12/30/2021	AZ Life		826,284	796,780	1,836
61766R-AY-2	MORGAN STANLEY BAML TRUST CMBS-SER-2016-C31 CL-A4 2.840% 11/15/49		12/30/2021	Various		5,156,915	5,055,335	11,565
61766R-AZ-9	MORGAN STANLEY BAML TRUST CMBS-SER-2016-C31 CL-A5 3.102% 11/15/49		12/30/2021	AZ Life		365,166	346,468	866
61767C-AU-2	MORGAN STANLEY BAML TRUST CMBS-SER-2017-C33 CL-A4 3.337% 05/15/50		12/30/2021	AZ Life		1,917,365	1,816,776	4,884
61767E-AH-7	MORGAN STANLEY BAML TRUST CMBS-SER-2017-C34 CL-AS 3.859% 11/15/52		12/30/2021	AZ Life		1,561,027	1,441,193	4,480
61767Y-BC-3	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2018-H3 CL-AS 4.429% 07/15/51		12/30/2021	AZ Life		1,337,619	1,190,803	4,249
61768H-AU-0	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2019-L2 CL-ASB 3.906% 03/15/52		12/30/2021	AZL - Core Active		378,448	346,468	1,090
61770K-BA-2	MORGAN STANLEY CAPITAL I TRUST CMBS-SER-2020-L4 CL-AS 2.880% 02/15/53		12/30/2021	AZ Life		1,414,743	1,369,376	3,177
620076-AH-2	MOTOROLA SOLUTIONS INC SENIOR UNSECURED 7.500% 05/15/25		12/30/2021	AZ Life		3,747,554	3,163,000	29,653
623115-AC-6	MT SINAI HOSPITAL SENIOR SECURED 3.831% 07/01/35		12/30/2021	AZ Life		839,767	774,000	14,744
623115-AD-4	MT SINAI HOSPITAL SENIOR SECURED 3.981% 07/01/48		12/30/2021	AZ Life		438,079	395,000	7,819
628530-AV-9	MYLAN INC SENIOR UNSECURED 3.125% 01/15/23		12/30/2021	AZ Life		7,339,696	7,190,000	102,982
628530-BC-0	MYLAN INC SENIOR UNSECURED 5.400% 11/29/43		12/30/2021	AZ Life		292,750	241,000	1,121
628530-BD-8	MYLAN INC SENIOR UNSECURED 4.200% 11/29/23		12/30/2021	AZ Life		7,688,809	7,337,000	26,536
628530-BK-2	MYLAN INC SENIOR UNSECURED 4.550% 04/15/28		12/30/2021	AGI Core Fixed Income		786,945	704,000	6,673
62854A-AN-4	UTAH ACQUISITION SUB SENIOR UNSECURED 3.950% 06/15/26		12/30/2021	Various		4,638,158	4,302,000	7,080
62854A-AP-9	UTAH ACQUISITION SUB SENIOR UNSECURED 5.250% 06/15/46		12/30/2021	Various		3,770,009	3,097,000	6,775
62944T-AF-2	NVR INC SENIOR UNSECURED 3.000% 05/15/30		12/30/2021	AZ Life		380,601	367,000	1,376
62952E-AE-7	NYU HOSPITALS CENTER SENIOR SECURED 4.368% 07/01/47		12/30/2021	AZ Life		797,571	686,000	14,899
631103-AG-3	NASDAQ INC SENIOR UNSECURED 3.850% 06/30/26		12/30/2021	AZL - Core Active		1,490,581	1,369,000	26,353
63111X-AB-7	NASDAQ INC SENIOR UNSECURED 3.250% 04/28/50		12/30/2021	AZ Life		261,196	259,000	1,450
636180-BM-2	NATIONAL FUEL GAS CO SENIOR UNSECURED 5.200% 07/15/25		12/30/2021	AZ Life		1,570,785	1,437,000	34,249
63633D-AF-1	NATIONAL HEALTH INVESTOR SENIOR UNSECURED 3.000% 02/01/31		12/30/2021	AZL - Core Active		2,684,802	2,791,000	34,655
637417-AJ-5	NATIONAL RETAIL PROP INC SENIOR UNSECURED 3.600% 12/15/26		12/30/2021	AZ Life		2,079,221	1,955,000	2,933
637417-AK-2	NATIONAL RETAIL PROP INC SENIOR UNSECURED 3.500% 10/15/27		12/30/2021	AZ Life		1,347,240	1,261,000	9,195
637417-AM-8	NATIONAL RETAIL PROP INC SENIOR UNSECURED 4.800% 10/15/48		12/30/2021	AZ Life		75,826	61,000	610
637417-AN-6	NATIONAL RETAIL PROP INC SENIOR UNSECURED 2.500% 04/15/30		12/30/2021	AZ Life		3,540,215	3,500,000	18,229
637417-AQ-9	NATIONAL RETAIL PROP INC SENIOR UNSECURED 3.500% 04/15/51		12/30/2021	AZ Life		84,610	83,000	605
637432-NN-1	NATIONAL RURAL UTIL COOP SENIOR SECURED 3.050% 04/25/27		12/30/2021	AZ Life		861,944	815,000	4,488
637432-NP-6	NATIONAL RURAL UTIL COOP SENIOR SECURED 3.400% 02/07/28		12/30/2021	AZ Life		3,108,819	2,904,000	39,220
637432-NT-8	NATIONAL RURAL UTIL COOP SENIOR SECURED 4.300% 03/15/49		12/30/2021	AZ Life		323,556	261,000	3,273
637432-NV-3	NATIONAL RURAL UTIL COOP SENIOR SECURED 2.400% 03/15/30		12/30/2021	AZ Life		3,223,659	3,203,000	22,421
638612-AL-5	NATIONWIDE FINANCIAL SER SENIOR UNSECURED 5.300% 11/18/44		12/30/2021	AZ Life		229,852	183,000	1,132
638612-AM-3	NATIONWIDE FINANCIAL SER SENIOR UNSECURED 3.900% 11/30/49		12/30/2021	AZ Life		183,000	158,000	513
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC SENIOR UNSECURED 4.450% 01/15/43		12/30/2021	AZ Life		711,120	593,000	12,095
64110D-AK-0	NETAPP INC SENIOR UNSECURED 2.700% 06/22/30		12/30/2021	AZ Life		1,730,626	1,733,000	1,040
64128X-AE-0	NEUBERGER BERMAN GRP/FIN SENIOR UNSECURED 4.875% 04/15/45		12/30/2021	AZ Life		66,990	57,000	579
64128X-AG-5	NEUBERGER BERMAN GRP/FIN SENIOR UNSECURED 4.500% 03/15/27		12/30/2021	AZL - Core Active		856,295	772,000	10,133
641423-BZ-0	NEVADA POWER CO SENIOR SECURED 5.375% 09/15/40		12/30/2021	AZ Life		832,553	650,000	10,190
649322-AA-2	NY & PRESBYTERIAN HOSPIT SENIOR UNSECURED 4.024% 08/01/45		12/30/2021	AZ Life		1,414,463	1,171,000	19,503
649322-AD-6	NY & PRESBYTERIAN HOSPIT SENIOR UNSECURED 4.063% 08/01/56		12/30/2021	AZ Life		1,215,998	941,000	15,824
649322-AF-1	NY & PRESBYTERIAN HOSPIT SENIOR UNSECURED 3.954% 08/01/19		12/30/2021	Various		1,120,654	936,000	15,318
649322-AH-7	NY & PRESBYTERIAN HOSPIT SENIOR UNSECURED 2.256% 08/01/40		12/30/2021	AZ Life		44,492	48,000	448
649757-AA-9	NY PUBLIC LIBRARY SENIOR UNSECURED 4.305% 07/01/45		12/30/2021	AZ Life		588,992	474,000	10,146
649840-CR-4	NY STATE ELECTRIC & GAS SENIOR UNSECURED 3.300% 09/15/49		12/30/2021	AZ Life		91,700	89,000	857
649840-CS-2	NY STATE ELECTRIC & GAS SENIOR UNSECURED 1.950% 10/01/30		12/30/2021	AZ Life		2,591,698	2,722,000	13,122
651229-AW-6	NEWELL BRANDS INC SENIOR UNSECURED 4.700% 04/01/26		12/30/2021	Various		9,665,201	8,857,000	102,913
651639-AM-8	NEWMONT CORP SENIOR UNSECURED 6.250% 10/01/39		12/30/2021	AZ Life		426,454	308,000	4,759

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
651639-AP-1	NEWMONT CORP SENIOR UNSECURED 4.875% 03/15/42		12/30/2021	AZ Life		181,389	146,000	2,076
651639-AT-3	NEWMONT CORP SENIOR UNSECURED 3.700% 03/15/23		12/30/2021	Various		12,672,247	12,375,000	133,547
651639-AV-8	NEWMONT CORP SENIOR UNSECURED 5.450% 06/09/44		12/30/2021	AZ Life		299,220	227,000	722
651639-AW-6	NEWMONT CORP SENIOR UNSECURED 5.875% 04/01/35		12/30/2021	AZ Life		87,812	68,000	988
65339K-BJ-8	NEXTERA ENERGY CAPITAL SENIOR UNSECURED 3.500% 04/01/29		12/30/2021	AGI Core Fixed Income		123,605	115,000	995
65339K-BM-1	NEXTERA ENERGY CAPITAL SENIOR UNSECURED 2.750% 11/01/29		12/30/2021	AZ Life		850,927	831,000	3,745
65364U-AH-9	NIAGARA MOHAWK POWER SENIOR UNSECURED 4.278% 10/01/34		12/30/2021	AZ Life		163,737	144,000	1,523
654106-AE-3	NIKE INC SENIOR UNSECURED 3.875% 11/01/45		12/30/2021	AZ Life		360,364	305,000	1,937
655844-AQ-1	NORFOLK SOUTHERN CORP SENIOR UNSECURED 7.250% 02/15/31		12/30/2021	AZ Life		10,207,498	7,520,000	204,450
655844-AX-6	NORFOLK SOUTHERN CORP SENIOR UNSECURED 5.640% 05/17/29		12/30/2021	Various		7,133,979	5,867,000	39,524
655844-BH-0	NORFOLK SOUTHERN CORP SENIOR UNSECURED 4.837% 10/01/41		12/30/2021	AZ Life		231,120	186,000	2,224
655844-BN-7	NORFOLK SOUTHERN CORP SENIOR UNSECURED 4.800% 08/15/43		12/30/2021	AZ Life		79,135	67,000	1,206
655844-BP-2	NORFOLK SOUTHERN CORP SENIOR UNSECURED 3.850% 01/15/24		12/30/2021	AZ Life		2,654,761	2,536,000	44,750
655844-BR-8	NORFOLK SOUTHERN CORP SENIOR UNSECURED 4.650% 01/15/46		12/30/2021	AGI Core Fixed Income		64,554	52,000	1,108
655844-BX-5	NORFOLK SOUTHERN CORP SENIOR UNSECURED 3.942% 11/01/47		12/30/2021	AZL - Core Active		75,915	67,000	433
655844-CB-2	NORFOLK SOUTHERN CORP SENIOR UNSECURED 5.100% 08/01/18		12/30/2021	AZ Life		326,350	251,000	5,298
655844-CC-0	NORFOLK SOUTHERN CORP SENIOR UNSECURED 4.100% 05/15/49		12/30/2021	AZ Life		121,455	103,000	528
655844-CJ-5	NORFOLK SOUTHERN CORP SENIOR UNSECURED 4.100% 05/15/21		12/30/2021	AZ Life		72,243	65,000	333
662352-AA-1	NORTHWELL HEALTHCARE INC SENIOR SECURED 4.800% 11/01/42		12/30/2021	AZ Life		388,698	323,000	2,541
665772-BQ-1	NORTHERN STATES PWR-MINN SENIOR SECURED 6.500% 03/01/28		12/30/2021	AZ Life		2,671,818	2,185,000	46,947
665772-CA-5	NORTHERN STATES PWR-MINN SENIOR SECURED 5.250% 07/15/35		12/30/2021	AZ Life		498,190	395,000	9,505
665772-CB-3	NORTHERN STATES PWR-MINN SENIOR SECURED 6.250% 06/01/36		12/30/2021	AZ Life		855,325	605,000	3,046
665772-CC-1	NORTHERN STATES PWR-MINN SENIOR SECURED 6.200% 07/01/37		12/30/2021	AZ Life		621,896	434,000	13,379
667274-AA-2	NORTHWELL HEALTHCARE INC SENIOR SECURED 3.979% 11/01/46		12/30/2021	Various		2,520,231	2,235,000	14,575
667274-AC-8	NORTHWELL HEALTHCARE INC SENIOR SECURED 4.260% 11/01/47		12/30/2021	Various		3,077,201	2,616,000	18,264
667274-AD-6	NORTHWELL HEALTHCARE INC SENIOR SECURED 3.809% 11/01/49		12/30/2021	AZ Life		979,303	890,000	5,556
66988A-AJ-3	NOVANT HEALTH INC SENIOR UNSECURED 3.318% 11/01/61		12/30/2021	AZ Life		78,890	74,000	402
670346-AH-8	NUCOR CORP SENIOR UNSECURED 6.400% 12/01/37		12/30/2021	AZ Life		93,612	65,000	335
670346-AM-7	NUCOR CORP SENIOR UNSECURED 4.000% 08/01/23		12/30/2021	AZ Life		2,186,060	2,097,000	34,717
67080L-AA-3	NUVEEN LLC SENIOR UNSECURED 4.000% 11/01/28		12/30/2021	AZL - Core Active		3,687,658	3,332,000	21,843
675553-AA-9	OCHSNER CLINIC FOUNDATIO SENIOR SECURED 5.897% 05/15/45		12/30/2021	AZ Life		663,226	474,000	3,494
677347-CE-4	OHIO EDISON SENIOR UNSECURED 6.875% 07/15/36		12/30/2021	AZ Life		10,292,827	7,245,000	228,293
677415-CF-6	OHIO POWER COMPANY SENIOR UNSECURED 6.600% 02/15/33		12/30/2021	AZ Life		619,390	460,000	11,385
678858-BH-3	OKLAHOMA G&E CO SENIOR UNSECURED 6.450% 02/01/38		12/30/2021	AZ Life		1,333,938	988,000	26,375
678858-BP-5	OKLAHOMA G&E CO SENIOR UNSECURED 4.550% 03/15/44		12/30/2021	AZ Life		978,009	819,000	10,869
680223-AK-0	OLD REPUBLIC INTL CORP SENIOR UNSECURED 3.875% 08/26/26		12/30/2021	AZ Life		762,840	704,000	9,396
681919-BA-3	OMNICOM GROUP INC SENIOR UNSECURED 3.650% 11/01/24		12/30/2021	AZ Life		454,049	429,000	2,566
681936-BF-6	OMEGA HLTHCARE INVESTORS SENIOR UNSECURED 4.500% 04/01/27		12/30/2021	AZ Life		961,682	880,000	9,790
681936-BH-2	OMEGA HLTHCARE INVESTORS SENIOR UNSECURED 5.250% 01/15/26		12/30/2021	AZ Life		2,902,126	2,611,000	62,827
681936-BJ-8	OMEGA HLTHCARE INVESTORS SENIOR UNSECURED 4.375% 08/01/23		12/30/2021	AZ Life		2,077,708	1,991,000	36,052
681936-BK-5	OMEGA HLTHCARE INVESTORS SENIOR UNSECURED 4.750% 01/15/28		12/30/2021	AZL - Core Active		796,587	723,000	15,740
68217F-AA-0	OMNICOM GROUP INC SENIOR UNSECURED 3.600% 04/15/26		12/30/2021	AZ Life		932,188	870,000	6,525
68233D-AP-2	ONCOR ELECTRIC DELIVERY 1ST LIEN SECURED 7.250% 01/15/33		12/30/2021	AZ Life		1,097,781	761,000	25,287
68233D-AT-4	ONCOR ELECTRIC DELIVERY 1ST LIEN SECURED 7.000% 05/01/32		12/30/2021	AZ Life		1,371,741	996,000	11,426
68233J-BG-8	ONCOR ELECTRIC DELIVERY 1ST LIEN SECURED 4.100% 11/15/48		12/30/2021	AZ Life		716,569	593,000	3,039
68233J-BR-4	ONCOR ELECTRIC DELIVERY 1ST LIEN SECURED 3.100% 09/15/49		12/30/2021	AZ Life		63,336	61,000	552
68235P-AF-5	ONE GAS INC SENIOR UNSECURED 4.658% 02/01/44		12/30/2021	AZ Life		89,556	73,000	1,407
68235P-AG-3	ONE GAS INC SENIOR UNSECURED 4.500% 11/01/48		12/30/2021	AZ Life		179,418	146,000	1,077
68268N-AC-7	ONEOK PARTNERS LP SENIOR UNSECURED 6.650% 10/01/36		12/30/2021	AZ Life		103,464	79,000	1,299
68268N-AD-5	ONEOK PARTNERS LP SENIOR UNSECURED 6.850% 10/15/37		12/30/2021	AZ Life		291,870	220,000	3,140
68268N-AG-8	ONEOK PARTNERS LP SENIOR UNSECURED 6.125% 02/01/41		12/30/2021	AZ Life		211,502	167,000	4,234
68268N-AL-7	ONEOK PARTNERS LP SENIOR UNSECURED 5.000% 09/15/23		12/30/2021	AZ Life		8,930,786	8,440,000	123,083
68268N-AM-5	ONEOK PARTNERS LP SENIOR UNSECURED 6.200% 09/15/43		12/30/2021	AZ Life		188,581	146,000	2,640
68389X-AE-5	ORACLE CORP SENIOR UNSECURED 6.500% 04/15/38		12/30/2021	Various		4,936,096	3,676,000	49,779
68389X-AH-8	ORACLE CORP SENIOR UNSECURED 6.125% 07/08/39		12/30/2021	Various		7,345,734	5,569,000	162,971
68389X-AM-7	ORACLE CORP SENIOR UNSECURED 5.375% 07/15/40		12/30/2021	AZ Life		3,687,425	3,041,000	74,916
68389X-AV-7	ORACLE CORP SENIOR UNSECURED 4.300% 07/08/34		12/30/2021	Various		5,320,338	4,813,000	98,880
68389X-AW-5	ORACLE CORP SENIOR UNSECURED 4.500% 07/08/44		12/30/2021	AZ Life		2,584,611	2,306,000	49,579
68389X-BF-1	ORACLE CORP SENIOR UNSECURED 4.125% 05/15/45		12/30/2021	AGI Core Fixed Income		2,782,175	2,655,000	13,690
68389X-BG-9	ORACLE CORP SENIOR UNSECURED 4.375% 05/15/55		12/30/2021	AZ Life		5,614,504	5,163,000	28,235
68389X-BH-7	ORACLE CORP SENIOR UNSECURED 3.850% 07/15/36		12/30/2021	AZ Life		1,245,698	1,182,000	20,857
68389X-BJ-3	ORACLE CORP SENIOR UNSECURED 4.000% 07/15/46		12/30/2021	Various		6,338,150	6,144,000	112,640
68389X-BP-9	ORACLE CORP SENIOR UNSECURED 3.800% 11/15/37		12/30/2021	AZ Life		907,226	875,000	4,156
68389X-BQ-7	ORACLE CORP SENIOR UNSECURED 4.000% 11/15/47		12/30/2021	AZL - Core Active		637,904	621,000	3,105
68389X-BW-4	ORACLE CORP SENIOR UNSECURED 3.600% 04/01/40		12/30/2021	AZ Life		698,229	700,000	6,230

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68389X-BX-2	ORACLE CORP SENIOR UNSECURED 3.600% 04/01/50		12/30/2021	AZ Life		4,832,110	4,971,000	44,242
68389X-BY-0	ORACLE CORP SENIOR UNSECURED 3.850% 04/01/60		12/30/2021	AZ Life		9,080,935	9,278,000	88,309
686514-AF-7	ORLANDO HEALTH OBL GRP SENIOR UNSECURED 4.089% 10/01/48		12/30/2021	Various		1,097,677	931,000	9,411
68902V-AL-1	OTIS WORLDWIDE CORP SENIOR UNSECURED 3.112% 02/15/40		12/30/2021	AGI Core Fixed Income		1,770,702	1,739,000	20,294
693304-AH-0	PECO ENERGY CO SENIOR SECURED 5.950% 10/01/36		12/30/2021	AZ Life		883,214	632,000	9,297
693304-AS-6	PECO ENERGY CO SENIOR SECURED 4.150% 10/01/44		12/30/2021	AZ Life		440,350	369,000	3,786
693304-AW-7	PECO ENERGY CO SENIOR SECURED 3.900% 03/01/48		12/30/2021	AZ Life		1,139,964	988,000	12,737
693475-AW-5	PNC FINANCIAL SERVICES SENIOR UNSECURED 3.450% 04/23/29		12/30/2021	AZ Life		10,613,843	9,780,000	62,796
693506-BE-6	PPG INDUSTRIES INC SENIOR UNSECURED 5.500% 11/15/40		12/30/2021	AZ Life		353,769	276,000	1,898
69351U-AS-2	PPL ELECTRIC UTILITIES SENIOR SECURED 4.125% 06/15/44		12/30/2021	AZ Life		919,157	790,000	1,358
69353R-EQ-7	PNC BANK NA SENIOR UNSECURED 3.250% 06/01/25		12/30/2021	AZ Life		1,082,361	1,019,000	2,668
693627-AY-7	DUKE ENERGY INDIANA INC SENIOR UNSECURED 6.120% 10/15/35		12/30/2021	AZ Life		204,595	152,000	1,938
694308-GY-7	PACIFIC GAS & ELECTRIC SENIOR SECURED 4.500% 12/15/41		12/30/2021	AGI Core Fixed Income		3,379,288	3,390,000	6,356
694308-JJ-7	PACIFIC GAS & ELECTRIC SENIOR SECURED 3.500% 08/01/50		12/30/2021	AZ Life		305,068	327,000	4,737
694308-JN-8	PACIFIC GAS & ELECTRIC SENIOR SECURED 4.950% 07/01/50		12/30/2021	AZL - Core Active		80,093	73,758	1,815
694308-JW-8	PACIFIC GAS & ELECTRIC SENIOR SECURED 3.000% 06/15/28		12/30/2021	Various		751,648	754,000	943
695114-BX-5	PACIFICORP SENIOR SECURED 5.900% 08/15/34		12/30/2021	AZ Life		891,521	690,000	15,266
695114-CB-2	PACIFICORP SENIOR SECURED 6.100% 08/01/36		12/30/2021	AZ Life		531,816	395,000	9,973
695114-CL-0	PACIFICORP SENIOR SECURED 6.000% 01/15/39		12/30/2021	AZ Life		527,427	387,000	10,643
695156-AR-0	PACKAGING CORP OF AMERIC SENIOR UNSECURED 3.650% 09/15/24		12/30/2021	AZ Life		1,306,111	1,237,000	13,169
70109H-AJ-4	PARKER-HANNIFIN CORP SENIOR UNSECURED 6.250% 05/15/38		12/30/2021	AZ Life		79,344	58,000	453
70213H-AD-0	MASS GENERAL BRIGHAM INC SENIOR UNSECURED 3.765% 07/01/48		12/30/2021	AZ Life		2,000,113	1,740,000	32,574
70462G-AA-6	PEACEHEALTH OBLIGATED GR SENIOR UNSECURED 4.787% 11/15/48		12/30/2021	AZ Life		473,669	356,000	2,130
708696-BX-6	PENNSYLVANIA ELECTRIC CO SENIOR UNSECURED 4.150% 04/15/25		12/30/2021	AZ Life		1,402,566	1,320,000	11,413
709599-AN-4	PENSKE TRUCK LEASING/PTL SENIOR UNSECURED 4.250% 01/17/23		12/30/2021	AZL - Core Active		4,334,681	4,193,000	80,686
709599-AX-2	PENSKE TRUCK LEASING/PTL SENIOR UNSECURED 4.200% 04/01/27		12/30/2021	AZ Life		1,615,020	1,467,000	15,232
713291-AH-5	PEPCO HOLDINGS INC SENIOR UNSECURED 7.450% 08/15/32		12/30/2021	AZ Life		96,625	70,000	1,956
71338Q-AB-2	PEPPERDINE UNIV SENIOR UNSECURED 3.948% 12/01/57		12/30/2021	Various		1,032,328	845,000	2,687
71338Q-AC-0	PEPPERDINE UNIV SENIOR UNSECURED 3.301% 12/01/59		12/30/2021	AZ Life		61,985	59,000	157
713448-BP-2	PEPSICO INC SENIOR UNSECURED 5.500% 01/15/40		12/30/2021	AZ Life		1,770,450	1,266,000	31,914
713448-BS-6	PEPSICO INC SENIOR UNSECURED 4.875% 11/01/40		12/30/2021	AZ Life		651,659	499,000	3,987
713448-DD-7	PEPSICO INC SENIOR UNSECURED 4.450% 04/14/46		12/30/2021	AZ Life		3,039,749	2,350,000	22,077
713448-DP-0	PEPSICO INC SENIOR UNSECURED 3.450% 10/06/46		12/30/2021	AZ Life		61,078	55,000	443
713448-EG-9	PEPSICO INC SENIOR UNSECURED 7.000% 03/01/29		12/30/2021	Various		26,496,639	19,643,000	454,517
713448-EH-7	PEPSICO INC SENIOR UNSECURED 5.500% 05/15/35		12/30/2021	AZ Life		271,456	207,000	1,423
717081-CY-7	PFIZER INC SENIOR UNSECURED 7.200% 03/15/39		12/30/2021	AZ Life		7,433,601	4,638,000	97,398
717081-DK-6	PFIZER INC SENIOR UNSECURED 4.400% 05/15/44		12/30/2021	AZ Life		247,584	201,000	1,106
717081-DT-7	PFIZER INC SENIOR UNSECURED 5.600% 09/15/40		12/30/2021	AZ Life		2,091,450	1,500,000	24,500
717081-EC-3	PFIZER INC SENIOR UNSECURED 4.000% 12/15/36		12/30/2021	AZL - Core Active		609,542	514,000	857
717081-ED-1	PFIZER INC SENIOR UNSECURED 4.125% 12/15/46		12/30/2021	AZ Life		967,624	790,000	1,358
717081-ET-6	PFIZER INC SENIOR UNSECURED 3.450% 03/15/29		12/30/2021	AGI Core Fixed Income		381,228	347,000	3,492
717081-EU-3	PFIZER INC SENIOR UNSECURED 3.900% 03/15/39		12/30/2021	AZ Life		734,517	632,000	7,189
717081-EV-1	PFIZER INC SENIOR UNSECURED 4.000% 03/15/49		12/30/2021	AZ Life		1,193,840	988,000	11,527
717265-AM-4	FREEPORT MCMORAN CORP SENIOR UNSECURED 6.125% 03/15/34		12/30/2021	AZ Life		92,071	73,000	1,304
718172-AC-3	PHILIP MORRIS INTL INC SENIOR UNSECURED 6.375% 05/16/38		12/30/2021	AZ Life		3,660,276	2,626,000	20,461
718172-AM-1	PHILIP MORRIS INTL INC SENIOR UNSECURED 4.375% 11/15/41		12/30/2021	AZ Life		481,628	432,000	2,363
718172-AP-4	PHILIP MORRIS INTL INC SENIOR UNSECURED 4.500% 03/20/42		12/30/2021	AZ Life		641,720	554,000	6,925
718172-AU-3	PHILIP MORRIS INTL INC SENIOR UNSECURED 3.875% 08/21/42		12/30/2021	Various		1,226,165	1,150,000	15,968
718172-AV-1	PHILIP MORRIS INTL INC SENIOR UNSECURED 2.625% 03/06/23		12/30/2021	AZ Life		10,522,264	10,287,000	85,511
718172-AW-9	PHILIP MORRIS INTL INC SENIOR UNSECURED 4.125% 03/04/43		12/30/2021	AZ Life		855,333	790,000	10,500
718172-BD-0	PHILIP MORRIS INTL INC SENIOR UNSECURED 4.875% 11/15/43		12/30/2021	Various		848,728	711,000	4,333
718172-BL-2	PHILIP MORRIS INTL INC SENIOR UNSECURED 4.250% 11/10/44		12/30/2021	Various		2,601,329	2,302,000	13,588
718172-BM-0	PHILIP MORRIS INTL INC SENIOR UNSECURED 3.250% 11/10/24		12/30/2021	AZ Life		1,292,265	1,222,000	5,516
718172-BQ-1	PHILIP MORRIS INTL INC SENIOR UNSECURED 3.375% 08/11/25		12/30/2021	AZ Life		647,794	611,000	7,962
718172-CB-3	PHILIP MORRIS INTL INC SENIOR UNSECURED 3.125% 08/17/27		12/30/2021	AZ Life		433,988	407,000	4,699
718546-AH-7	PHILLIPS 66 SENIOR UNSECURED 5.875% 05/01/42		12/30/2021	AZ Life		549,781	403,000	3,880
71951Q-AB-8	PHYSICIANS REALTY LP SENIOR UNSECURED 3.950% 01/15/28		12/30/2021	Various		1,983,838	1,819,000	32,931
720186-AH-8	PIEDMONT NATURAL GAS CO SENIOR UNSECURED 4.100% 09/18/34		12/30/2021	AGI Core Fixed Income		1,832,676	1,651,000	22,376
722844-AA-5	PINE STREET TRUST I SENIOR UNSECURED 4.572% 02/15/29		12/30/2021	Various		8,435,923	7,496,000	128,519
72284L-AA-7	PINE STREET TRUST II SENIOR UNSECURED 5.568% 02/15/49		12/30/2021	AZ Life		191,362	146,000	3,048
723787-AB-3	PIONEER NATURAL RESOURCE SENIOR UNSECURED 7.200% 01/15/28		12/30/2021	AZ Life		1,838,870	1,467,000	48,411
723787-AQ-0	PIONEER NATURAL RESOURCE SENIOR UNSECURED 1.900% 08/15/30		12/30/2021	AZ Life		4,927,416	5,200,000	37,050
72650R-AM-4	PLAINS ALL AMER PIPELINE SENIOR UNSECURED 6.700% 05/15/36		12/30/2021	AGI Core Fixed Income		336,487	275,000	2,303
72650R-AR-3	PLAINS ALL AMER PIPELINE SENIOR UNSECURED 6.650% 01/15/37		12/30/2021	Various		373,494	290,000	8,839
72650R-BA-9	PLAINS ALL AMER PIPELINE SENIOR UNSECURED 5.150% 06/01/42		12/30/2021	AZ Life		137,383	125,000	519

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
72650R-BB-7	PLAINS ALL AMER PIPELINE SENIOR UNSECURED 2.850% 01/31/23		12/30/2021	AZ Life		10,564,517	10,431,000	123,868
72650R-BC-5	PLAINS ALL AMER PIPELINE SENIOR UNSECURED 4.300% 01/31/43		12/30/2021	Various		141,945	142,000	2,544
72650R-BD-3	PLAINS ALL AMER PIPELINE SENIOR UNSECURED 3.850% 10/15/23		12/30/2021	AZ Life		41,564,355	40,115,000	321,756
72650R-BE-1	PLAINS ALL AMER PIPELINE SENIOR UNSECURED 4.700% 06/15/44		12/30/2021	AZ Life		350,062	331,000	648
72650R-BF-8	PLAINS ALL AMER PIPELINE SENIOR UNSECURED 3.600% 11/01/24		12/30/2021	AZ Life		1,339,119	1,281,000	7,558
72650R-BH-4	PLAINS ALL AMER PIPELINE SENIOR UNSECURED 4.900% 02/15/45		12/30/2021	AZ Life		244,808	227,000	4,171
72650R-BN-1	PLAINS ALL AMER PIPELINE SENIOR UNSECURED 3.800% 09/15/30		12/30/2021	AGI Core Fixed Income		3,974,646	3,814,000	42,272
731020-AA-4	POLAR TANKERS INC SENIOR UNSECURED 5.951% 05/10/37		12/30/2021	AZ Life		2,660,665	2,173,000	17,960
740189-AN-5	PRECISION CASTPARTS CORP SENIOR UNSECURED 4.200% 06/15/35		12/30/2021	AGI Core Fixed Income		1,804,941	1,549,000	2,711
74251V-AM-4	PRINCIPAL FINANCIAL GRP SENIOR UNSECURED 3.100% 11/15/26		12/30/2021	AZ Life		452,632	431,000	1,670
74251V-AR-3	PRINCIPAL FINANCIAL GRP SENIOR UNSECURED 3.700% 05/15/29		12/30/2021	AZ Life		734,907	667,000	3,085
74256L-AU-3	PRINCIPAL LFE GLB FND II SENIOR SECURED 3.000% 04/18/26		12/30/2021	Various		666,909	635,000	3,810
74256L-EG-0	PRINCIPAL LFE GLB FND II SENIOR SECURED 1.500% 08/27/30		12/30/2021	AZ Life		5,840,784	6,201,000	31,780
7425A0-BC-3	PRINCIPAL LIFE GLOBAL SENIOR SECURED 6.125% 10/15/33		12/30/2021	AGI Core Fixed Income		1,750,388	1,290,000	16,461
742718-DB-2	PROCTER & GAMBLE CO/THE SENIOR UNSECURED 5.800% 08/15/34		12/30/2021	AZ Life		2,614,535	1,904,000	41,412
743263-AE-5	PROGRESS ENERGY INC SENIOR UNSECURED 7.750% 03/01/31		12/30/2021	Various		23,277,531	16,687,000	427,489
743263-AG-0	PROGRESS ENERGY INC SENIOR UNSECURED 7.000% 10/30/31		12/30/2021	AZ Life		191,774	141,000	1,645
743315-AJ-2	PROGRESSIVE CORP SENIOR UNSECURED 6.625% 03/01/29		12/30/2021	AZ Life		8,168,249	6,321,000	138,426
743315-AL-7	PROGRESSIVE CORP SENIOR UNSECURED 6.250% 12/01/32		12/30/2021	AZ Life		1,727,496	1,264,000	6,364
743315-AP-8	PROGRESSIVE CORP SENIOR UNSECURED 4.350% 04/25/44		12/30/2021	AZ Life		1,198,316	988,000	7,760
743315-AQ-6	PROGRESSIVE CORP SENIOR UNSECURED 3.700% 01/26/45		12/30/2021	AZ Life		67,781	61,000	965
74340X-BH-3	PROLOGIS LP SENIOR UNSECURED 3.875% 09/15/28		12/30/2021	AZ Life		974,344	871,000	9,844
74340X-BP-5	PROLOGIS LP SENIOR UNSECURED 3.000% 04/15/50		12/30/2021	AZ Life		72,519	71,000	444
74368C-AY-0	PROTECTIVE LIFE SENIOR SECURED 1.737% 09/21/30		12/30/2021	Various		9,805,331	10,335,000	49,368
74368C-BG-8	PROTECTIVE LIFE SENIOR SECURED 1.900% 07/06/28		12/30/2021	AZ Life		4,702,521	4,823,000	44,291
743756-AB-4	PROV ST JOSEPH HLTH OBL SENIOR UNSECURED 2.746% 10/01/26		12/30/2021	AZ Life		684,261	652,000	4,426
743756-AE-8	PROV ST JOSEPH HLTH OBL SENIOR UNSECURED 3.930% 10/01/48		12/30/2021	AZ Life		920,066	790,000	7,676
743820-AA-0	PROV ST JOSEPH HLTH OBL SENIOR UNSECURED 2.532% 10/01/29		12/30/2021	AZ Life		417,065	403,000	2,523
744320-BA-9	PRUDENTIAL FINANCIAL INC SENIOR UNSECURED 3.935% 12/07/49		12/30/2021	AZL - Core Active		318,899	276,000	694
744320-AC-9	PRUDENTIAL FINANCIAL INC SENIOR UNSECURED 5.750% 07/15/33		12/30/2021	AZ Life		2,187,934	1,691,000	44,565
744320-AQ-8	PRUDENTIAL FINANCIAL INC SENIOR UNSECURED 5.700% 12/14/36		12/30/2021	AZ Life		1,168,708	871,000	2,207
744320-BD-6	PRUDENTIAL FINANCIAL INC SENIOR UNSECURED 6.625% 12/01/37		12/30/2021	AZ Life		1,990,552	1,383,000	7,381
744320-BN-4	PRUDENTIAL FINANCIAL INC SENIOR UNSECURED 6.625% 06/21/40		12/30/2021	AZ Life		940,634	634,000	1,050
744320-BQ-7	PRUDENTIAL FINANCIAL INC SENIOR UNSECURED 6.200% 11/15/40		12/30/2021	AZ Life		1,742,279	1,262,000	9,781
744320-BS-3	PRUDENTIAL FINANCIAL INC SENIOR UNSECURED 5.625% 05/12/41		12/30/2021	AZ Life		582,833	446,000	3,345
744320-BU-8	PRUDENTIAL FINANCIAL INC SENIOR UNSECURED 5.800% 11/16/41		12/30/2021	AZ Life		615,399	474,000	3,360
744320-BY-0	PRUDENTIAL FINANCIAL INC SENIOR UNSECURED 5.100% 08/15/43		12/30/2021	Various		2,341,996	1,963,000	37,542
744320-CF-0	PRUDENTIAL FINANCIAL INC SENIOR UNSECURED 3.700% 03/13/51		12/30/2021	Various		626,317	556,000	6,114
744448-BZ-3	PUBLIC SERVICE COLORADO SENIOR SECURED 6.250% 09/01/37		12/30/2021	AZ Life		377,103	261,000	5,392
744448-CA-7	PUBLIC SERVICE COLORADO SENIOR SECURED 6.500% 08/01/38		12/30/2021	AZ Life		661,010	441,000	11,864
744538-AE-9	PUB SVC NEW HAMP SENIOR SECURED 2.200% 06/15/31		12/30/2021	AZ Life		5,466,210	5,477,000	5,021
744560-AU-0	PUBLIC SERVICE ELECTRIC SENIOR SECURED 5.375% 11/01/39		12/30/2021	AZ Life		779,837	593,000	5,224
744560-AV-8	PUBLIC SERVICE ELECTRIC SENIOR SECURED 5.500% 03/01/40		12/30/2021	AZ Life		423,168	316,000	5,745
74460D-AC-3	PUBLIC STORAGE SENIOR UNSECURED 3.094% 09/15/27		12/30/2021	AZ Life		654,577	611,000	5,514
74460D-AD-1	PUBLIC STORAGE SENIOR UNSECURED 3.385% 05/01/29		12/30/2021	AZ Life		6,681,984	6,158,000	34,162
745310-AH-5	PUGET ENERGY INC SENIOR SECURED 3.650% 05/15/25		12/30/2021	AZ Life		3,515,423	3,325,000	15,170
747525-AF-0	QUALCOMM INC SENIOR UNSECURED 3.450% 05/20/25		12/30/2021	AZ Life		5,875,322	5,520,000	21,160
747525-AJ-2	QUALCOMM INC SENIOR UNSECURED 4.650% 05/20/35		12/30/2021	AZ Life		2,451,500	1,977,000	10,215
747525-AK-9	QUALCOMM INC SENIOR UNSECURED 4.800% 05/20/45		12/30/2021	AZ Life		3,878,694	2,947,000	15,717
747525-AU-7	QUALCOMM INC SENIOR UNSECURED 3.250% 05/20/27		12/30/2021	AZ Life		614,734	570,000	2,058
747525-AV-5	QUALCOMM INC SENIOR UNSECURED 4.300% 05/20/47		12/30/2021	AZ Life		2,010,157	1,617,000	7,726
747525-BP-7	QUALCOMM INC SENIOR UNSECURED 1.650% 05/20/32		12/30/2021	AZ Life		2,435,239	2,582,000	4,734
74762E-AF-9	QUANTA SERVICES INC SENIOR UNSECURED 2.900% 10/01/30		12/30/2021	AZL - Core Active		154,248	152,000	1,090
74949L-AC-6	RELX CAPITAL INC SENIOR UNSECURED 4.000% 03/18/29		12/30/2021	AZ Life		4,561,751	4,119,000	46,682
754730-AF-6	RAYMOND JAMES FINANCIAL SENIOR UNSECURED 4.950% 07/15/46		12/30/2021	AZ Life		137,778	109,000	2,473
754730-AH-2	RAYMOND JAMES FINANCIAL SENIOR UNSECURED 3.750% 04/01/51		12/30/2021	AZ Life		58,068	53,000	491
755111-BU-4	RAYTHEON COMPANY SENIOR UNSECURED 4.875% 10/15/40		12/30/2021	AZ Life		495,401	395,000	4,012
75513E-CK-5	RAYTHEON TECH CORP SENIOR UNSECURED 4.350% 04/15/47		12/30/2021	AGI Core Fixed Income		1,623,144	1,349,000	12,225
756109-AQ-7	REALTY INCOME CORP SENIOR UNSECURED 3.875% 07/15/24		12/30/2021	AZ Life		938,613	885,000	15,718
756109-AR-5	REALTY INCOME CORP SENIOR UNSECURED 4.125% 10/15/26		12/30/2021	AZ Life		3,844,605	3,486,000	29,958
756109-AT-1	REALTY INCOME CORP SENIOR UNSECURED 4.650% 03/15/47		12/30/2021	AZ Life		275,547	217,000	2,943
756109-AU-8	REALTY INCOME CORP SENIOR UNSECURED 3.650% 01/15/28		12/30/2021	AZ Life		852,631	784,000	13,116
756109-BA-1	REALTY INCOME CORP SENIOR UNSECURED 1.800% 03/15/33		12/30/2021	AZ Life		8,543,919	9,146,000	48,016
756109-BE-3	REALTY INCOME CORP SENIOR UNSECURED 4.625% 11/01/25		12/30/2021	AZ Life		2,369,894	2,141,000	16,228
756109-BF-0	REALTY INCOME CORP SENIOR UNSECURED 4.875% 06/01/26		12/30/2021	Various		1,209,940	1,076,000	4,226

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756109-BG-8	REALTY INCOME CORP SENIOR UNSECURED 3.950% 08/15/27		12/30/2021	AZ Life		866,370	782,000	11,583
756109-BL-7	REALTY INCOME CORP SENIOR UNSECURED 2.850% 12/15/32		12/30/2021	AZL IVA PIMCO CORE		1,799,917	1,739,000	2,065
75884R-AU-7	REGENCY CENTERS LP SENIOR UNSECURED 3.900% 11/01/25		12/30/2021	AZ Life		2,040,414	1,907,000	12,189
75884R-AV-5	REGENCY CENTERS LP SENIOR UNSECURED 3.600% 02/01/27		12/30/2021	AZ Life		1,579,856	1,467,000	21,858
75884R-AW-3	REGENCY CENTERS LP SENIOR UNSECURED 4.400% 02/01/47		12/30/2021	AZ Life		185,564	159,000	2,896
75884R-AY-9	REGENCY CENTERS LP SENIOR UNSECURED 4.650% 03/15/49		12/30/2021	AZ Life		180,797	147,000	1,994
759351-AM-1	REINSURANCE GRP OF AMER SENIOR UNSECURED 3.950% 09/15/26		12/30/2021	AZ Life		1,695,204	1,564,000	18,019
75951A-AJ-7	RELIANCE STAND LIFE II SENIOR SECURED 3.850% 09/19/23		12/30/2021	AZL - Core Active		2,165,787	2,076,000	22,424
760759-AK-6	REPUBLIC SERVICES INC SENIOR UNSECURED 6.200% 03/01/40		12/30/2021	AZ Life		200,856	142,000	2,910
760759-AM-2	REPUBLIC SERVICES INC SENIOR UNSECURED 4.750% 05/15/23		12/30/2021	AZ Life		2,686,806	2,577,000	15,301
760759-AN-0	REPUBLIC SERVICES INC SENIOR UNSECURED 5.700% 05/15/41		12/30/2021	AZ Life		197,804	146,000	1,040
760759-AQ-3	REPUBLIC SERVICES INC SENIOR UNSECURED 3.200% 03/15/25		12/30/2021	AZ Life		1,357,315	1,295,000	12,087
76132F-AB-3	RETAIL OPPORTUNITY IN SENIOR UNSECURED 4.000% 12/15/24		12/30/2021	AZ Life		1,848,088	1,760,000	2,933
761713-AW-6	REYNOLDS AMERICAN INC SENIOR UNSECURED 4.750% 11/01/42		12/30/2021	AZ Life		417,619	391,000	3,044
761713-AY-2	REYNOLDS AMERICAN INC SENIOR UNSECURED 4.850% 09/15/23		12/30/2021	AZ Life		1,972,583	1,858,000	26,283
761713-AZ-9	REYNOLDS AMERICAN INC SENIOR UNSECURED 6.150% 09/15/43		12/30/2021	AZ Life		240,222	197,000	3,534
761713-BA-3	REYNOLDS AMERICAN INC SENIOR UNSECURED 5.700% 08/15/35		12/30/2021	AZ Life		178,559	151,000	3,228
761713-BB-1	REYNOLDS AMERICAN INC SENIOR UNSECURED 5.850% 08/15/45		12/30/2021	AZ Life		743,912	616,000	13,513
761713-BG-0	REYNOLDS AMERICAN INC SENIOR UNSECURED 4.450% 06/12/25		12/30/2021	AZ Life		4,112,865	3,814,000	8,486
771367-CD-9	ROCHESTER GAS & ELECTRIC SENIOR SECURED 3.100% 06/01/27		12/30/2021	AZ Life		223,124	211,000	527
78200J-AA-0	RUSH OBLIGATED GROUP SENIOR UNSECURED 3.922% 11/15/29		12/30/2021	AZ Life		2,420,331	2,173,000	10,653
78349A-AB-9	RWJ BARNABAS HEALTH SENIOR UNSECURED 3.949% 07/01/46		12/30/2021	AZ Life		296,658	256,000	5,027
78409V-AD-6	S&P GLOBAL INC SENIOR UNSECURED 4.000% 06/15/25		12/30/2021	AZ Life		802,264	740,000	1,233
78409V-AR-5	S&P GLOBAL INC SENIOR UNSECURED 2.300% 08/15/60		12/30/2021	AZ Life		1,283,393	1,497,000	12,912
78419C-AC-8	SG COMMERCIAL MORTGAGE SECURIT CMBS-SER-2016-C5 CL-A3 2.779% 10/10/48		12/30/2021	AZ Life		2,730,191	2,665,964	5,968
78419C-AE-4	SG COMMERCIAL MORTGAGE SECURIT CMBS-SER-2016-C5 CL-ASB 2.895% 10/10/48		12/30/2021	AZ Life		1,662,844	1,613,050	3,762
784860-AD-3	SVB FINANCIAL GROUP SENIOR UNSECURED 3.500% 01/29/25		12/30/2021	AZ Life		2,165,874	2,053,000	30,139
784860-AE-1	SVB FINANCIAL GROUP SENIOR UNSECURED 3.125% 06/05/30		12/30/2021	AZL - Core Active		131,206	125,000	271
785592-AM-8	SABINE PASS LIQUEFACTION 1ST LIEN SECURED 5.625% 03/01/25		12/30/2021	AZ Life		2,165,514	1,955,000	36,351
785592-AS-5	SABINE PASS LIQUEFACTION 1ST LIEN SECURED 5.000% 03/15/27		12/30/2021	AZ Life		1,426,634	1,271,000	18,535
785592-AU-0	SABINE PASS LIQUEFACTION 1ST LIEN SECURED 4.200% 03/15/28		12/30/2021	Various		2,428,525	2,220,000	27,195
785592-AV-8	SABINE PASS LIQUEFACTION 1ST LIEN SECURED 5.875% 06/30/26		12/30/2021	Various		3,357,962	2,933,000	86,157
785592-AX-4	SABINE PASS LIQUEFACTION SENIOR SECURED 4.500% 05/15/30		12/30/2021	AZ Life		16,787,385	14,909,000	83,863
78572X-AG-6	SABRA HEALTH CARE LP SENIOR UNSECURED 3.900% 10/15/29		12/30/2021	AZL - Core Active		240,373	230,000	1,869
792860-AK-4	TRAVELERS COS INC SENIOR UNSECURED 6.750% 06/20/36		12/30/2021	AZ Life		1,450,898	988,000	1,853
79466L-AF-1	SALESFORCE.COM INC SENIOR UNSECURED 3.700% 04/11/28		12/30/2021	AZ Life		8,047,840	7,263,000	58,972
79588T-AD-2	SAMMONS FINANCIAL GROUP SENIOR UNSECURED 3.350% 04/16/31		12/30/2021	AZ Life		890,776	886,000	6,101
797440-BM-5	SAN DIEGO G & E SENIOR SECURED 4.500% 08/15/40		12/30/2021	AZ Life		301,215	249,000	4,202
797440-BQ-6	SAN DIEGO G & E SENIOR SECURED 4.300% 04/01/42		12/30/2021	AZ Life		264,289	229,000	2,434
797440-BW-3	SAN DIEGO G & E SENIOR SECURED 4.150% 05/15/48		12/30/2021	AZ Life		706,411	593,000	3,076
797440-BX-1	SAN DIEGO G & E SENIOR SECURED 4.100% 06/15/49		12/30/2021	AZ Life		640,906	546,000	933
797440-BZ-6	SAN DIEGO G & E SENIOR SECURED 1.700% 10/01/30		12/30/2021	AZ Life		8,653,220	9,064,000	38,094
80282K-AE-6	SANTANDER HOLDINGS USA SENIOR UNSECURED 4.500% 07/17/25		12/30/2021	AZ Life		1,163,629	1,076,000	21,924
80282K-AP-1	SANTANDER HOLDINGS USA SENIOR UNSECURED 4.400% 07/13/27		12/30/2021	Various		2,291,723	2,092,000	42,700
806605-AH-4	MERCK & CO INC SENIOR UNSECURED 6.550% 09/15/37		12/30/2021	AZ Life		1,048,919	716,000	13,679
808513-AL-9	CHARLES SCHWAB CORP SENIOR UNSECURED 3.000% 03/10/25		12/30/2021	AZ Life		277,348	264,000	2,420
808513-AU-9	CHARLES SCHWAB CORP SENIOR UNSECURED 3.200% 01/25/28		12/30/2021	AZ Life		681,634	635,000	8,749
808626-AE-5	LEIDOS INC SENIOR UNSECURED 7.125% 07/01/32		12/30/2021	AGI Core Fixed Income		3,372,144	2,513,000	89,028
81373P-AA-1	SECURIAN FINANCIAL GROUP SENIOR UNSECURED 4.800% 04/15/48		12/30/2021	AZ Life		284,596	233,000	2,330
816851-AP-4	SEMPRA ENERGY SENIOR UNSECURED 6.000% 10/15/39		12/30/2021	AZ Life		73,996	54,000	675
816851-BH-1	SEMPRA ENERGY SENIOR UNSECURED 3.800% 02/01/38		12/30/2021	AZ Life		194,152	178,000	2,800
816851-BJ-7	SEMPRA ENERGY SENIOR UNSECURED 4.000% 02/01/48		12/30/2021	Various		396,182	359,000	5,943
81762P-AE-2	SERVICENOW INC SENIOR UNSECURED 1.400% 09/01/30		12/30/2021	AZ Life		9,016,069	9,709,000	44,931
817826-AF-7	7-ELEVEN INC SENIOR UNSECURED 2.500% 02/10/41		12/30/2021	AZ Life		3,147,262	3,442,000	33,464
817826-AG-5	7-ELEVEN INC SENIOR UNSECURED 2.800% 02/10/51		12/30/2021	AZ Life		430,303	468,000	5,096
824348-AW-6	SHERWIN-WILLIAMS CO SENIOR UNSECURED 3.450% 06/01/27		12/30/2021	AZ Life		3,170,632	2,933,000	8,151
828807-CE-5	SIMON PROPERTY GROUP LP SENIOR UNSECURED 6.750% 02/01/40		12/30/2021	AZ Life		1,097,061	753,000	21,037
828807-CL-9	SIMON PROPERTY GROUP LP SENIOR UNSECURED 4.750% 03/15/42		12/30/2021	AZ Life		838,114	686,000	9,504
828807-CR-6	SIMON PROPERTY GROUP LP SENIOR UNSECURED 3.750% 02/01/24		12/30/2021	AZ Life		2,165,933	2,069,000	32,113
828807-CV-7	SIMON PROPERTY GROUP LP SENIOR UNSECURED 3.500% 09/01/25		12/30/2021	AZ Life		2,628,938	2,468,000	28,553
828807-CW-5	SIMON PROPERTY GROUP LP SENIOR UNSECURED 3.300% 01/15/26		12/30/2021	AZ Life		7,680,913	7,263,000	109,853
828807-CY-1	SIMON PROPERTY GROUP LP SENIOR UNSECURED 3.250% 11/30/26		12/30/2021	AZ Life		3,882,410	3,631,000	9,834
828807-DE-4	SIMON PROPERTY GROUP LP SENIOR UNSECURED 3.375% 12/01/27		12/30/2021	AZ Life		1,559,913	1,452,000	3,948
828807-DH-7	SIMON PROPERTY GROUP LP SENIOR UNSECURED 3.250% 09/13/49		12/30/2021	AZ Life		170,621	168,000	1,623
830867-AB-3	DELTA AIR LINES/SKYMILES SENIOR SECURED 4.750% 10/20/28		12/30/2021	AGI Core Fixed Income		2,624,501	2,399,346	22,161

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
832696-AK-4	JM SMUCKER CO SENIOR UNSECURED 3.500% 03/15/25		12/30/2021	AZ Life		325,544	306,000	3,124
83416W-AB-9	SOLAR STAR FUNDING LLC 1ST LIEN SECURED 3.950% 06/30/35		12/30/2021	AZ Life		8,655,515	8,179,238	167,620
835495-AJ-1	SONOCO PRODUCTS CO SENIOR UNSECURED 5.750% 11/01/40		12/30/2021	AZ Life		106,708	80,000	754
837004-BZ-2	DOMINION ENERGY SOUTH SENIOR SECURED 5.250% 03/01/35		12/30/2021	AZ Life		1,201,968	929,000	16,122
837004-CA-6	DOMINION ENERGY SOUTH SENIOR SECURED 6.250% 07/01/36		12/30/2021	AZ Life		666,387	474,000	14,730
837004-CD-0	DOMINION ENERGY SOUTH SENIOR SECURED 5.500% 12/15/39		12/30/2021	AZ Life		1,485,578	1,127,000	2,583
842329-AA-2	SOUTHERN BAPTIST HOSPITA SENIOR SECURED 4.857% 07/15/45		12/30/2021	AZ Life		654,980	514,000	11,442
842400-ES-8	SOUTHERN CAL EDISON SENIOR SECURED 6.000% 01/15/34		12/30/2021	AZ Life		1,363,976	1,060,000	29,150
842400-EV-1	SOUTHERN CAL EDISON SENIOR SECURED 5.750% 04/01/35		12/30/2021	AZ Life		2,051,748	1,621,000	23,043
842400-FC-2	SOUTHERN CAL EDISON SENIOR SECURED 5.625% 02/01/36		12/30/2021	AZ Life		1,028,270	824,000	19,184
842400-FF-5	SOUTHERN CAL EDISON SENIOR SECURED 5.550% 01/15/37		12/30/2021	AGI Core Fixed Income		695,924	567,000	14,423
842400-FH-1	SOUTHERN CAL EDISON SENIOR SECURED 5.950% 02/01/38		12/30/2021	AZ Life		457,901	356,000	8,767
842400-FT-5	SOUTHERN CAL EDISON SENIOR SECURED 3.900% 12/01/41		12/30/2021	AZ Life		256,236	248,000	779
842400-FV-0	SOUTHERN CAL EDISON SENIOR SECURED 4.050% 03/15/42		12/30/2021	AZ Life		699,618	653,000	7,714
842400-FZ-1	SOUTHERN CAL EDISON SENIOR SECURED 4.650% 10/01/43		12/30/2021	AZ Life		717,489	619,000	7,116
842400-GG-2	SOUTHERN CAL EDISON SENIOR SECURED 4.000% 04/01/47		12/30/2021	Various		3,545,216	3,228,000	31,921
842400-GK-3	SOUTHERN CAL EDISON SENIOR SECURED 4.125% 03/01/48		12/30/2021	Various		1,756,971	1,570,000	21,408
842434-CR-1	SOUTHERN CALIF GAS CO SENIOR SECURED 4.125% 06/01/48		12/30/2021	AZ Life		707,419	593,000	1,970
842434-CS-9	SOUTHERN CALIF GAS CO SENIOR SECURED 4.300% 01/15/49		12/30/2021	AZ Life		1,136,400	924,000	18,211
842434-CT-7	SOUTHERN CALIF GAS CO SENIOR SECURED 3.950% 02/15/50		12/30/2021	AZ Life		687,587	589,000	8,725
842434-CU-4	SOUTHERN CALIF GAS CO SENIOR SECURED 2.550% 02/01/30		12/30/2021	AZ Life		369,198	361,000	3,810
842587-CX-3	SOUTHERN CO SENIOR UNSECURED 4.400% 07/01/46		12/30/2021	AGI Core Fixed Income		60,807	52,000	1,138
842587-DE-4	SOUTHERN CO SENIOR UNSECURED 3.700% 04/30/30		12/30/2021	AGI Core Fixed Income		1,875,487	1,733,000	10,687
84265V-AG-0	SOUTHERN COPPER CORP SENIOR UNSECURED 5.250% 11/08/42		12/30/2021	AZL Emerging Markets PIMCO		317,648	252,000	1,911
84265V-AH-8	SOUTHERN COPPER CORP SENIOR UNSECURED 3.875% 04/23/25		12/30/2021	AZ Life		2,194,657	2,053,000	14,806
845437-BN-1	SOUTHWESTERN ELEC POWER SENIOR UNSECURED 3.900% 04/01/45		12/30/2021	AZ Life		126,463	118,000	1,138
845743-BL-6	SOUTHWESTERN PUBLIC SERV SENIOR UNSECURED 6.000% 10/01/36		12/30/2021	AZ Life		95,832	73,000	1,083
84610W-AB-1	SOVRAN ACQUISITION LP SENIOR UNSECURED 3.500% 07/01/26		12/30/2021	AZ Life		1,500,918	1,404,000	24,434
84756N-AD-1	SPECTRA ENERGY PARTNERS SENIOR UNSECURED 4.750% 03/15/24		12/30/2021	AZ Life		6,512,703	6,112,000	84,677
84756N-AE-9	SPECTRA ENERGY PARTNERS SENIOR UNSECURED 5.950% 09/25/43		12/30/2021	AZ Life		292,178	212,000	3,329
84756N-AF-6	SPECTRA ENERGY PARTNERS SENIOR UNSECURED 3.500% 03/15/25		12/30/2021	AZ Life		4,128,881	3,912,000	39,935
84756N-AG-4	SPECTRA ENERGY PARTNERS SENIOR UNSECURED 4.500% 03/15/45		12/30/2021	AZ Life		89,992	79,000	1,037
84765E-AA-6	SPECTRUM HEALTH SYSTEM SENIOR UNSECURED 3.487% 07/15/49		12/30/2021	AZ Life		85,477	78,000	1,247
84861T-AC-2	SPIRIT REALTY LP SENIOR UNSECURED 4.450% 09/15/26		12/30/2021	AZ Life		612,360	557,000	7,229
84861T-AD-0	SPIRIT REALTY LP SENIOR UNSECURED 4.000% 07/15/29		12/30/2021	AZL - Core Active		3,277,695	2,987,000	54,762
84861T-AF-5	SPIRIT REALTY LP SENIOR UNSECURED 3.400% 01/15/30		12/30/2021	AZ Life		754,713	719,000	11,204
85434V-AA-6	STANFORD HEALTH CARE SENIOR UNSECURED 3.795% 11/15/48		12/30/2021	AZ Life		566,791	481,000	2,282
854502-AA-9	STANLEY BLACK & DECKER I SENIOR UNSECURED 5.200% 09/01/40		12/30/2021	AZ Life		614,958	474,000	8,148
855244-AS-8	STARBUCKS CORP SENIOR UNSECURED 4.500% 11/15/48		12/30/2021	AGI Core Fixed Income		126,435	103,000	579
855244-AZ-2	STARBUCKS CORP SENIOR UNSECURED 2.550% 11/15/30		12/30/2021	AZ Life		282,233	277,000	883
855244-BA-6	STARBUCKS CORP SENIOR UNSECURED 3.500% 11/15/50		12/30/2021	Various		751,438	705,000	3,084
857477-AT-0	STATE STREET CORP SENIOR UNSECURED 3.550% 08/18/25		12/30/2021	Various		5,865,057	5,447,000	70,902
857477-BG-7	STATE STREET CORP SENIOR UNSECURED 2.400% 01/24/30		12/30/2021	AZ Life		289,143	281,000	2,922
862121-AA-8	STORE CAPITAL CORP SENIOR UNSECURED 4.500% 03/15/28		12/30/2021	AZ Life		1,002,991	909,000	11,931
862121-AC-4	STORE CAPITAL CORP SENIOR UNSECURED 2.750% 11/18/30		12/30/2021	AZ Life		2,743,800	2,773,000	8,897
863667-AG-6	STRYKER CORP SENIOR UNSECURED 4.375% 05/15/44		12/30/2021	AZ Life		193,683	161,000	880
863667-AJ-0	STRYKER CORP SENIOR UNSECURED 4.625% 03/15/46		12/30/2021	AZ Life		927,113	729,000	9,834
863667-AY-7	STRYKER CORP SENIOR UNSECURED 1.950% 06/15/30		12/30/2021	AZ Life		3,376,647	3,466,000	2,816
866677-AE-7	SUN COMMUNITIES SENIOR UNSECURED 2.700% 07/15/31		12/30/2021	AZ Life		2,752,817	2,782,000	37,974
86765B-AH-2	ENERGY TRANSFER LP SENIOR UNSECURED 6.850% 02/15/40		12/30/2021	AZ Life		388,787	309,000	7,937
86765B-AM-1	ENERGY TRANSFER LP SENIOR UNSECURED 4.950% 01/15/43		12/30/2021	AZ Life		105,130	98,000	2,223
86765B-AT-6	ENERGY TRANSFER LP SENIOR UNSECURED 3.900% 07/15/26		12/30/2021	AZ Life		1,621,661	1,506,000	26,920
86944B-AE-3	SUTTER HEALTH SENIOR UNSECURED 4.091% 08/15/48		12/30/2021	AZL - Core Active		321,937	276,000	4,234
86944B-AG-8	SUTTER HEALTH SENIOR UNSECURED 2.294% 08/15/30		12/30/2021	AZ Life		437,398	439,000	3,777
87165B-AD-5	SYNCHRONY FINANCIAL SENIOR UNSECURED 4.250% 08/15/24		12/30/2021	AZ Life		3,313,267	3,129,000	49,868
87165B-AG-8	SYNCHRONY FINANCIAL SENIOR UNSECURED 4.500% 07/23/25		12/30/2021	AZ Life		2,006,603	1,858,000	36,463
87165B-AL-7	SYNCHRONY FINANCIAL SENIOR UNSECURED 3.700% 08/04/26		12/30/2021	Various		3,418,018	3,212,000	48,198
87165B-AM-5	SYNCHRONY FINANCIAL SENIOR UNSECURED 3.950% 12/01/27		12/30/2021	AGI Core Fixed Income		656,590	612,000	1,947
87165B-AP-8	SYNCHRONY FINANCIAL SENIOR UNSECURED 5.150% 03/19/29		12/30/2021	AZ Life		925,960	807,000	11,660
871829-AY-3	SYSCO CORPORATION SENIOR UNSECURED 4.850% 10/01/45		12/30/2021	AZ Life		142,464	117,000	1,403
871829-BD-8	SYSCO CORPORATION SENIOR UNSECURED 4.500% 04/01/46		12/30/2021	AZ Life		146,267	126,000	1,402
87246Y-AC-0	TIAA ASSET MGMT FIN LLC SENIOR UNSECURED 4.125% 11/01/24		12/30/2021	Various		4,332,929	4,036,000	27,285
87264A-AZ-8	T-MOBILE USA INC SENIOR SECURED 4.500% 04/15/50		12/30/2021	Various		1,384,647	1,195,000	11,203
87264A-BF-1	T-MOBILE USA INC SENIOR SECURED 3.875% 04/15/30		12/30/2021	AZ Life		3,781,891	3,466,000	27,981
87264A-BL-8	T-MOBILE USA INC SENIOR SECURED 3.000% 02/15/41		12/30/2021	AZ Life		350,299	363,000	4,084

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87264A-BN-4	T-MOBILE USA INC SENIOR SECURED 3.300% 02/15/51		12/30/2021	AZ Life		201,679	208,000	2,574
87264A-BY-0	T-MOBILE USA INC SENIOR SECURED 3.600% 11/15/60		12/30/2021	AZ Life		629,058	641,000	2,885
87264A-CA-1	T-MOBILE USA INC SENIOR SECURED 2.050% 02/15/28		12/30/2021	AZL - Core Active		4,628,279	4,673,000	35,924
87264A-CB-9	T-MOBILE USA INC SENIOR SECURED 2.550% 02/15/31		12/30/2021	AZ Life		28,381,916	28,601,000	273,497
87305Q-CH-2	TTX CO SENIOR UNSECURED 3.600% 01/15/25		12/30/2021	AZ Life		3,097,348	2,904,000	47,916
87305Q-CJ-8	TTX CO SENIOR UNSECURED 3.900% 02/01/45		12/30/2021	AZ Life		1,628,899	1,384,000	22,340
87612E-AF-3	TARGET CORP SENIOR UNSECURED 7.000% 07/15/31		12/30/2021	AZ Life		358,394	257,000	8,245
87612E-AK-2	TARGET CORP SENIOR UNSECURED 6.350% 11/01/32		12/30/2021	AZ Life		811,740	593,000	6,171
87612E-AU-0	TARGET CORP SENIOR UNSECURED 7.000% 01/15/38		12/30/2021	AZ Life		1,384,034	882,000	28,297
87612E-BA-3	TARGET CORP SENIOR UNSECURED 4.000% 07/01/42		12/30/2021	AZ Life		1,749,479	1,443,000	28,700
87612E-BD-7	TARGET CORP SENIOR UNSECURED 3.500% 07/01/24		12/30/2021	AZ Life		1,322,930	1,248,000	21,719
87612E-BF-2	TARGET CORP SENIOR UNSECURED 3.625% 04/15/46		12/30/2021	AZ Life		460,574	395,000	2,983
880451-AV-1	TENNESSEE GAS PIPELINE SENIOR UNSECURED 7.000% 10/15/28		12/30/2021	AGI Core Fixed Income		2,214,462	1,733,000	25,273
882384-AD-2	TEXAS EASTERN TRANSMISSI SENIOR UNSECURED 3.500% 01/15/28		12/30/2021	AZL - Core Active		825,768	769,000	12,336
882484-AA-6	TEXAS HEALTH RESOURCES SENIOR SECURED 4.330% 11/15/55		12/30/2021	AZ Life		791,236	613,000	3,318
882484-AC-2	TEXAS HEALTH RESOURCES SENIOR UNSECURED 2.328% 11/15/50		12/30/2021	AZ Life		1,672,096	1,859,000	5,410
883556-BG-6	THERMO FISHER SCIENTIFIC SENIOR UNSECURED 5.300% 02/01/44		12/30/2021	AZ Life		169,101	124,000	2,720
883556-BM-3	THERMO FISHER SCIENTIFIC SENIOR UNSECURED 3.650% 12/15/25		12/30/2021	AZ Life		4,195,508	3,910,000	5,946
883556-BZ-4	THERMO FISHER SCIENTIFIC SENIOR UNSECURED 2.600% 10/01/29		12/30/2021	AZ Life		300,647	289,000	1,858
88579E-AC-9	3M COMPANY SENIOR UNSECURED 5.700% 03/15/37		12/30/2021	AZ Life		354,128	257,000	4,273
88579Y-BD-2	3M COMPANY SENIOR UNSECURED 4.000% 09/14/48		12/30/2021	AZ Life		151,158	127,000	1,496
887315-BM-0	HISTORIC TW INC SENIOR UNSECURED 6.950% 01/15/28		12/30/2021	AZ Life		1,545,756	1,242,000	39,563
887317-AL-9	TIME WARNER INC SENIOR UNSECURED 6.250% 03/29/41		12/30/2021	AZL - Core Active		701,979	554,000	8,752
887317-AS-4	TIME WARNER INC SENIOR UNSECURED 5.350% 12/15/43		12/30/2021	AZ Life		162,213	138,000	308
88731E-AJ-9	TIME WARNER ENT 1ST LIEN SECURED 8.375% 07/15/33		12/30/2021	AZ Life		222,970	153,000	5,873
88732J-AJ-7	TIME WARNER CABLE LLC 1ST LIEN SECURED 6.550% 05/01/37		12/30/2021	AZ Life		193,237	147,000	1,578
88732J-AN-8	TIME WARNER CABLE LLC 1ST LIEN SECURED 7.300% 07/01/38		12/30/2021	AZ Life		199,686	142,000	5,154
88732J-AU-2	TIME WARNER CABLE LLC 1ST LIEN SECURED 6.750% 06/15/39		12/30/2021	AZL - Core Active		276,777	205,000	577
891027-AS-3	TORCHMARK CORP SENIOR UNSECURED 4.550% 09/15/28		12/30/2021	AZ Life		2,766,901	2,444,000	32,434
891490-AT-1	TOSCO CORP SENIOR UNSECURED 8.125% 02/15/30		12/30/2021	AZ Life		20,788,765	14,818,000	451,486
893521-AB-0	TRANSATLANTIC HOLDINGS SENIOR UNSECURED 8.000% 11/30/39		12/30/2021	AGI Core Fixed Income		171,356	110,000	733
893574-AR-4	TRANSCONT GAS PIPE LINE SENIOR UNSECURED 3.950% 05/15/50		12/30/2021	AZ Life		113,945	103,000	509
893939-AE-8	TRAVELERS PPTY CASUALTY SENIOR UNSECURED 7.750% 04/15/26		12/30/2021	AZ Life		2,239,697	1,798,000	29,030
89417E-AL-3	TRAVELERS COS INC SENIOR UNSECURED 3.750% 05/15/46		12/30/2021	AZ Life		589,928	514,000	2,409
89417E-AP-4	TRAVELERS COS INC SENIOR UNSECURED 4.100% 03/04/49		12/30/2021	AZ Life		1,186,025	988,000	13,053
89420G-AE-9	TRAVELERS PPTY CASUALTY SENIOR UNSECURED 6.375% 03/15/33		12/30/2021	AZ Life		2,215,774	1,597,000	29,694
896516-AA-9	TRINITY HEALTH CORP SENIOR SECURED 4.125% 12/01/45		12/30/2021	AZ Life		3,324,856	2,763,000	9,181
896517-AB-5	TRINITY HEALTH CORP SENIOR UNSECURED 2.632% 12/01/40		12/30/2021	AZ Life		3,430,238	3,541,000	7,508
898377-AA-4	SMITH COLLEGE SENIOR UNSECURED 4.620% 07/01/45		12/30/2021	AZ Life		901,741	712,000	16,356
89838L-AF-1	TRUSTEES OF BOSTON COLL SENIOR UNSECURED 3.993% 07/01/47		12/30/2021	AZ Life		526,801	433,000	8,597
899043-AB-9	TUFTS UNIVERSITY SENIOR UNSECURED 4.005% 08/15/57		12/30/2021	AZ Life		557,064	474,000	7,119
902494-AX-1	TYSON FOODS INC SENIOR UNSECURED 3.950% 08/15/24		12/30/2021	AZ Life		1,305,118	1,228,000	18,190
902494-AZ-6	TYSON FOODS INC SENIOR UNSECURED 4.875% 08/15/34		12/30/2021	Various		182,808	150,000	2,742
902494-BC-6	TYSON FOODS INC SENIOR UNSECURED 3.550% 06/02/27		12/30/2021	AZ Life		1,051,888	978,000	2,700
902494-BD-4	TYSON FOODS INC SENIOR UNSECURED 4.550% 06/02/47		12/30/2021	AZ Life		89,825	73,000	258
902494-BH-5	TYSON FOODS INC SENIOR UNSECURED 5.100% 09/28/48		12/30/2021	AZ Life		241,772	183,000	2,385
902494-BK-8	TYSON FOODS INC SENIOR UNSECURED 4.350% 03/01/29		12/30/2021	AZ Life		4,652,534	4,119,000	59,228
90265E-AL-4	UDR INC SENIOR UNSECURED 2.950% 09/01/26		12/30/2021	AZ Life		389,464	375,000	3,657
90265E-AN-0	UDR INC SENIOR UNSECURED 3.500% 01/15/28		12/30/2021	AZ Life		636,876	595,000	9,545
90265E-AP-5	UDR INC SENIOR UNSECURED 4.400% 01/26/29		12/30/2021	Various		11,582,367	10,298,000	193,831
90265E-AV-2	UDR INC SENIOR UNSECURED 2.100% 06/15/33		12/30/2021	AZ Life		6,541,353	6,956,000	6,087
90270R-BE-3	UBS-BARCLAYS COMMERCIAL MORTGA CMBS-SER-2012-C4 CL-A5 2.850% 12/10/45		12/30/2021	AZ Life		1,704,989	1,692,816	3,887
90276C-AH-4	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-C2 CL-AS 3.740% 08/15/50		12/30/2021	AZ Life		1,569,029	1,477,101	4,450
90276E-AD-9	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-C1 CL-A3 3.196% 06/15/50		12/30/2021	AZL - Core Active		3,191,297	3,078,738	7,926
90276E-AH-0	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-C1 CL-AS 3.724% 06/15/50		12/30/2021	AZ Life		2,543,251	2,382,578	7,147
90276F-AW-4	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C10 CL-A4 4.313% 05/15/51		12/30/2021	AZ Life		7,883,823	7,046,307	24,484
90276F-AZ-7	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C10 CL-AS 4.494% 05/15/51		12/30/2021	AZ Life		1,127,071	1,012,231	3,665
90276G-AW-2	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-C3 CL-AS 3.739% 08/15/50		12/30/2021	AZ Life		945,090	892,860	2,689
90276T-AK-0	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-C5 CL-AS 3.777% 11/15/50		12/30/2021	AZ Life		2,056,444	1,935,177	5,888
90276V-AD-1	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C8 CL-A3 3.720% 02/15/51		12/30/2021	AZL - Core Active		389,445	357,144	1,070
90276W-AR-8	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2017-C7 CL-A3 3.418% 12/15/50		12/30/2021	AZ Life		1,293,002	1,220,889	3,362
90276X-AV-7	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C11 CL-A5 4.241% 06/15/51		12/30/2021	AZ Life		2,718,190	2,441,778	8,342
90276X-AY-1	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C11 CL-AS 4.492% 06/15/51		12/30/2021	AZ Life		2,195,071	1,965,263	7,111
90278K-BA-8	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C14 CL-A4 4.448% 12/15/51		12/30/2021	AZ Life		1,012,191	892,860	3,199
90291J-AW-7	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C9 CL-A4 4.117% 03/15/51		12/30/2021	AZ Life		2,569,858	2,331,141	7,731

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
90291J-AZ-0	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C9 CL-AS 4.318% 03/15/51		12/30/2021	AZ Life		1,310,469	1,190,803	4,142
90353D-AY-1	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C12 CL-A4 4.030% 08/15/51		12/30/2021	AZ Life		4,906,785	4,466,242	14,499
90353D-AZ-8	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C12 CL-A5 4.296% 08/15/51		12/30/2021	Various		12,545,131	11,191,564	38,730
90353K-AY-5	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C13 CL-A4 4.334% 10/15/51		12/30/2021	AZ Life		11,673,166	10,362,417	36,181
90353K-BB-4	UBS COMMERCIAL MORTGAGE TRUST CMBS-SER-2018-C13 CL-AS 4.585% 10/15/51		12/30/2021	AZ Life		672,985	595,887	2,201
904764-AH-0	UNILEVER CAPITAL CORP SENIOR UNSECURED 5.900% 11/15/32		12/30/2021	AZ Life		1,402,947	1,048,000	7,729
904764-BC-0	UNILEVER CAPITAL CORP SENIOR UNSECURED 3.500% 03/22/28		12/30/2021	AZ Life		3,009,808	2,760,000	26,297
906548-BY-7	UNION ELECTRIC CO SENIOR SECURED 5.500% 03/15/34		12/30/2021	AZ Life		494,370	395,000	6,336
907818-CU-0	UNION PACIFIC CORP SENIOR UNSECURED 6.250% 05/01/34		12/30/2021	AZ Life		195,253	146,000	1,495
907818-CX-4	UNION PACIFIC CORP SENIOR UNSECURED 6.150% 05/01/37		12/30/2021	AZ Life		172,743	125,000	1,260
907818-DP-0	UNION PACIFIC CORP SENIOR UNSECURED 4.250% 04/15/43		12/30/2021	AZ Life		117,064	103,000	912
907818-EB-0	UNION PACIFIC CORP SENIOR UNSECURED 3.375% 02/01/35		12/30/2021	AZ Life		60,270	55,000	768
907818-EF-1	UNION PACIFIC CORP SENIOR UNSECURED 4.050% 11/15/45		12/30/2021	AZ Life		156,405	132,000	668
907818-EJ-3	UNION PACIFIC CORP SENIOR UNSECURED 4.050% 03/01/46		12/30/2021	AZ Life		338,976	287,000	3,842
907818-EP-9	UNION PACIFIC CORP SENIOR UNSECURED 3.000% 04/15/27		12/30/2021	AZ Life		354,495	333,000	2,081
907818-EQ-7	UNION PACIFIC CORP SENIOR UNSECURED 3.600% 09/15/37		12/30/2021	AZ Life		114,462	103,000	1,082
907818-ER-5	UNION PACIFIC CORP SENIOR UNSECURED 4.100% 09/15/67		12/30/2021	AZ Life		90,391	75,000	897
907818-FE-3	UNION PACIFIC CORP SENIOR UNSECURED 3.950% 08/15/59		12/30/2021	AZ Life		82,869	70,000	1,037
907818-FG-8	UNION PACIFIC CORP SENIOR UNSECURED 3.839% 03/20/60		12/30/2021	AZ Life		481,716	416,000	4,436
911312-AJ-5	UNITED PARCEL SERVICE SENIOR UNSECURED 6.200% 01/15/38		12/30/2021	AZ Life		2,943,816	2,048,000	58,197
911312-AN-6	UNITED PARCEL SERVICE SENIOR UNSECURED 4.875% 11/15/40		12/30/2021	AZ Life		615,892	474,000	2,888
911312-BM-7	UNITED PARCEL SERVICE SENIOR UNSECURED 3.050% 11/15/27		12/30/2021	AZ Life		1,303,446	1,222,000	4,659
911312-BW-5	UNITED PARCEL SERVICE SENIOR UNSECURED 5.300% 04/01/50		12/30/2021	AGI Core Fixed Income		94,604	65,000	852
91159H-HS-2	US BANCORP SENIOR UNSECURED 3.900% 04/26/28		12/30/2021	AZ Life		4,871,126	4,357,000	30,209
913017-BA-6	RAYTHEON TECH CORP SENIOR UNSECURED 7.500% 09/15/29		12/30/2021	AZ Life		13,713,452	10,116,000	221,288
913017-BK-4	RAYTHEON TECH CORP SENIOR UNSECURED 6.050% 06/01/36		12/30/2021	AZ Life		469,193	340,000	1,657
913017-BP-3	RAYTHEON TECH CORP SENIOR UNSECURED 6.125% 07/15/38		12/30/2021	AZ Life		204,182	146,000	4,099
913017-BS-7	RAYTHEON TECH CORP SENIOR UNSECURED 5.700% 04/15/40		12/30/2021	AGI Core Fixed Income		79,561	58,000	689
913017-BT-5	RAYTHEON TECH CORP SENIOR UNSECURED 4.500% 06/01/42		12/30/2021	AZL - Core Active		142,267	117,000	424
913017-CW-7	RAYTHEON TECH CORP SENIOR UNSECURED 4.450% 11/16/38		12/30/2021	AZ Life		123,240	103,000	560
913017-CX-5	RAYTHEON TECH CORP SENIOR UNSECURED 4.625% 11/16/48		12/30/2021	AZ Life		372,591	293,000	1,656
91324P-AR-3	UNITEDHEALTH GROUP INC SENIOR UNSECURED 5.800% 03/15/36		12/30/2021	AZ Life		1,593,443	1,158,000	19,590
91324P-BE-1	UNITEDHEALTH GROUP INC SENIOR UNSECURED 6.625% 11/15/37		12/30/2021	AZ Life		1,966,684	1,325,000	10,973
91324P-BK-7	UNITEDHEALTH GROUP INC SENIOR UNSECURED 6.875% 02/15/38		12/30/2021	AZ Life		1,566,156	1,030,000	26,555
91324P-BQ-4	UNITEDHEALTH GROUP INC SENIOR UNSECURED 5.950% 02/15/41		12/30/2021	AZ Life		395,758	278,000	6,203
91324P-BU-5	UNITEDHEALTH GROUP INC SENIOR UNSECURED 4.625% 11/15/41		12/30/2021	AZ Life		343,810	276,000	1,596
91324P-BW-1	UNITEDHEALTH GROUP INC SENIOR UNSECURED 4.375% 03/15/42		12/30/2021	AZL - Core Active		954,636	790,000	10,081
91324P-CA-8	UNITEDHEALTH GROUP INC SENIOR UNSECURED 3.950% 10/15/42		12/30/2021	AZL - Core Active		274,029	237,000	1,950
91324P-CC-4	UNITEDHEALTH GROUP INC SENIOR UNSECURED 2.875% 03/15/23		12/30/2021	AZ Life		10,138,390	9,886,000	82,898
91324P-CD-2	UNITEDHEALTH GROUP INC SENIOR UNSECURED 4.250% 03/15/43		12/30/2021	AZ Life		475,537	395,000	4,896
91324P-CP-5	UNITEDHEALTH GROUP INC SENIOR UNSECURED 3.750% 07/15/25		12/30/2021	AZ Life		3,129,350	2,890,000	49,672
91324P-CR-1	UNITEDHEALTH GROUP INC SENIOR UNSECURED 4.750% 07/15/45		12/30/2021	AZ Life		3,762,692	2,894,000	63,005
91324P-CV-2	UNITEDHEALTH GROUP INC SENIOR UNSECURED 3.100% 03/15/26		12/30/2021	AZ Life		329,830	309,000	2,794
91324P-DE-9	UNITEDHEALTH GROUP INC SENIOR UNSECURED 2.950% 10/15/27		12/30/2021	AZ Life		867,553	814,000	5,003
91324P-DK-5	UNITEDHEALTH GROUP INC SENIOR UNSECURED 3.850% 06/15/28		12/30/2021	AZ Life		3,231,687	2,904,000	4,659
91324P-DL-3	UNITEDHEALTH GROUP INC SENIOR UNSECURED 4.250% 06/15/48		12/30/2021	AZ Life		1,214,756	988,000	1,750
91324P-DV-1	UNITEDHEALTH GROUP INC SENIOR UNSECURED 3.875% 08/15/59		12/30/2021	AZ Life		936,466	790,000	11,480
91324P-EA-6	UNITEDHEALTH GROUP INC SENIOR UNSECURED 3.125% 05/15/60		12/30/2021	AZ Life		64,363	63,000	246
91324P-EF-5	UNITEDHEALTH GROUP INC SENIOR UNSECURED 3.250% 05/15/51		12/30/2021	AZ Life		75,074	70,000	284
914886-AD-8	UNIV OF SOUTHERN CALIFOR SENIOR UNSECURED 3.226% 10/01/20		12/30/2021	AZ Life		86,406	86,000	686
91913Y-AW-0	VALERO ENERGY CORP SENIOR UNSECURED 4.000% 04/01/29		12/30/2021	AZ Life		8,950,520	8,239,000	81,475
919451-AA-2	VALLEY CHILDREN'S HOSP SENIOR SECURED 4.399% 03/15/48		12/30/2021	AZ Life		930,754	790,000	10,136
92277G-AD-9	VENTAS REALTY LP SENIOR UNSECURED 3.750% 05/01/24		12/30/2021	AZ Life		3,655,321	3,491,000	21,455
92277G-AE-7	VENTAS REALTY LP SENIOR UNSECURED 3.500% 02/01/25		12/30/2021	AZ Life		2,575,487	2,444,000	35,404
92277G-AG-2	VENTAS REALTY LP SENIOR UNSECURED 4.125% 01/15/26		12/30/2021	AZ Life		1,020,910	938,000	17,734
92277G-AL-1	VENTAS REALTY LP SENIOR UNSECURED 3.850% 04/01/27		12/30/2021	AZ Life		2,132,674	1,962,000	18,674
92277G-AN-7	VENTAS REALTY LP SENIOR UNSECURED 4.400% 01/15/29		12/30/2021	AZ Life		1,962,155	1,733,000	34,949
92277G-AU-1	VENTAS REALTY LP SENIOR UNSECURED 3.000% 01/15/30		12/30/2021	AZ Life		236,912	230,000	3,163
92343V-AF-1	VERIZON COMMUNICATIONS SENIOR UNSECURED 6.250% 04/01/37		12/30/2021	AZ Life		831,579	612,000	9,456
92343V-AK-0	VERIZON COMMUNICATIONS SENIOR UNSECURED 6.400% 02/15/38		12/30/2021	AZ Life		2,289,286	1,663,000	39,912
92343V-BS-2	VERIZON COMMUNICATIONS SENIOR UNSECURED 6.400% 09/15/33		12/30/2021	AZ Life		1,661,749	1,225,000	22,867
92343V-CK-8	VERIZON COMMUNICATIONS SENIOR UNSECURED 4.862% 08/21/46		12/30/2021	AGI Core Fixed Income		870,050	678,000	11,812
92343V-CM-4	VERIZON COMMUNICATIONS SENIOR UNSECURED 5.012% 08/21/54		12/30/2021	AZ Life		4,169,876	3,063,000	55,010
92343V-CQ-5	VERIZON COMMUNICATIONS SENIOR UNSECURED 4.400% 11/01/34		12/30/2021	Various		4,806,622	4,156,000	29,969
92343V-CV-4	VERIZON COMMUNICATIONS SENIOR UNSECURED 4.272% 01/15/36		12/30/2021	AZ Life		1,537,077	1,313,000	25,709

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92343V-CX-0	VERIZON COMMUNICATIONS SENIOR UNSECURED 4.522% 09/15/48		12/30/2021	Various		4,901,510	3,938,000	51,939
92343V-CZ-5	VERIZON COMMUNICATIONS SENIOR UNSECURED 4.672% 03/15/55		12/30/2021	AZ Life		2,538,416	1,960,000	26,708
92343V-DY-7	VERIZON COMMUNICATIONS SENIOR UNSECURED 4.125% 03/16/27		12/30/2021	Various		2,624,206	2,363,000	28,159
92343V-EA-8	VERIZON COMMUNICATIONS SENIOR UNSECURED 4.500% 08/10/33		12/30/2021	Various		2,655,729	2,266,000	39,655
92343V-ES-9	VERIZON COMMUNICATIONS SENIOR UNSECURED 3.875% 02/08/29		12/30/2021	AZ Life		677,105	612,000	9,354
92343V-EU-4	VERIZON COMMUNICATIONS SENIOR UNSECURED 4.016% 12/03/29		12/30/2021	Various		2,550,794	2,284,000	6,879
92343V-GB-4	VERIZON COMMUNICATIONS SENIOR UNSECURED 3.550% 03/22/51		12/30/2021	AZ Life		6,054,319	5,644,000	54,543
92343V-GC-2	VERIZON COMMUNICATIONS SENIOR UNSECURED 3.700% 03/22/61		12/30/2021	AZ Life		3,280,534	3,063,000	30,851
92343V-GK-4	VERIZON COMMUNICATIONS SENIOR UNSECURED 3.400% 03/22/41		12/30/2021	AZL - Core Active		673,702	647,000	5,988
92344G-AX-4	VERIZON COMMUNICATIONS SENIOR UNSECURED 5.850% 09/15/35		12/30/2021	AZ Life		292,807	220,000	3,754
925524-AH-3	VIACOM INC SENIOR UNSECURED 7.875% 07/30/30		12/30/2021	AZ Life		20,078,272	14,550,000	477,422
925524-AV-2	VIACOM INC SENIOR UNSECURED 5.500% 05/15/33		12/30/2021	AZ Life		262,808	212,000	1,457
92553P-AP-7	VIACOMCBS INC SENIOR UNSECURED 4.375% 03/15/43		12/30/2021	AZ Life		345,458	307,000	3,917
92553P-AU-6	VIACOMCBS INC SENIOR UNSECURED 5.850% 09/01/43		12/30/2021	AGI Core Fixed Income		74,851	56,000	1,083
92556H-AC-1	VIACOMCBS INC SENIOR UNSECURED 4.950% 05/19/50		12/30/2021	AGI Core Fixed Income		65,297	52,000	293
92556V-AF-3	VIATRIS INC SENIOR UNSECURED 4.000% 06/22/50		12/30/2021	AGI Core Fixed Income		60,248	57,000	51
927804-FE-9	VIRGINIA ELEC & POWER CO SENIOR UNSECURED 6.350% 11/30/37		12/30/2021	AZ Life		530,134	375,000	1,984
927804-FG-4	VIRGINIA ELEC & POWER CO SENIOR UNSECURED 8.875% 11/15/38		12/30/2021	AZ Life		1,450,822	828,000	9,186
927804-FQ-2	VIRGINIA ELEC & POWER CO SENIOR UNSECURED 3.450% 02/15/24		12/30/2021	AZ Life		3,469,507	3,336,000	43,160
927804-FR-0	VIRGINIA ELEC & POWER CO SENIOR UNSECURED 4.450% 02/15/44		12/30/2021	AZ Life		552,343	455,000	7,593
927804-FU-3	VIRGINIA ELEC & POWER CO SENIOR UNSECURED 3.150% 01/15/26		12/30/2021	AZ Life		559,142	529,000	7,637
927804-FY-5	VIRGINIA ELEC & POWER CO SENIOR UNSECURED 3.800% 09/15/47		12/30/2021	AZ Life		461,454	411,000	4,555
927804-GA-6	VIRGINIA ELEC & POWER CO SENIOR UNSECURED 4.600% 12/01/48		12/30/2021	AZ Life		369,763	293,000	1,086
92826C-AE-2	VISA INC SENIOR UNSECURED 4.150% 12/14/35		12/30/2021	AZ Life		1,457,175	1,226,000	2,261
92826C-AF-9	VISA INC SENIOR UNSECURED 4.300% 12/14/45		12/30/2021	AZ Life		3,257,040	2,611,000	4,990
92826C-AH-5	VISA INC SENIOR UNSECURED 2.750% 09/15/27		12/30/2021	AZ Life		643,517	611,000	4,901
928668-AU-6	VOLKSWAGEN GROUP AMERICA SENIOR UNSECURED 4.750% 11/13/28		12/30/2021	AZ Life		11,839,302	10,298,000	63,862
928668-BF-8	VOLKSWAGEN GROUP AMERICA SENIOR UNSECURED 3.750% 05/13/30		12/30/2021	AZ Life		5,028,480	4,611,000	22,575
92890F-AT-3	WF-RBS COMMERCIAL MORTGAGE TRU CMBS-SER-2014-C20 CL-A4 3.723% 05/15/47		12/30/2021	AZL - Core Active		1,967,291	1,925,507	5,775
92890F-AU-0	WF-RBS COMMERCIAL MORTGAGE TRU CMBS-SER-2014-C20 CL-A5 3.995% 05/15/47		12/30/2021	AZ Life		9,806,195	9,361,597	30,127
92890H-AC-6	WEA FINANCE LLC/WESTFIEL SENIOR UNSECURED 3.750% 09/17/24		12/30/2021	AZ Life		2,922,727	2,787,000	29,902
92890K-AZ-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS-SER-2014-C22 CL-A4 3.488% 09/15/57		12/30/2021	AZL - Core Active		1,813,283	1,754,557	4,930
929043-AJ-6	VORNADO REALTY LP SENIOR UNSECURED 3.500% 01/15/25		12/30/2021	AZ Life		1,964,683	1,874,000	30,062
929089-AC-4	VOYA FINANCIAL INC SENIOR UNSECURED 4.800% 06/15/46		12/30/2021	AZ Life		79,734	65,000	130
92936U-AA-7	WP CAREY INC SENIOR UNSECURED 4.600% 04/01/24		12/30/2021	AZ Life		2,163,357	2,038,000	23,177
92936U-AC-3	WP CAREY INC SENIOR UNSECURED 4.000% 02/01/25		12/30/2021	Various		4,158,840	3,911,000	64,749
92936U-AG-4	WP CAREY INC SENIOR UNSECURED 2.400% 02/01/31		12/30/2021	AZ Life		1,698,964	1,733,000	17,214
92939H-AY-1	WF-RBS COMMERCIAL MORTGAGE TRU CMBS-SER-2014-C23 CL-A5 3.917% 10/15/57		12/30/2021	AZ Life		3,674,186	3,462,745	10,926
92939L-AD-8	WF-RBS COMMERCIAL MORTGAGE TRU CMBS-SER-2014-C25 CL-A4 3.365% 11/15/47		12/30/2021	Various		3,621,725	3,469,538	9,405
92940P-AD-6	WRKCO INC SENIOR UNSECURED 4.900% 03/15/29		12/30/2021	AZL - Core Active		4,784,260	4,119,000	58,867
92976G-AJ-0	WACHOVIA BANK NA SUBORDINATED 6.600% 01/15/38		12/30/2021	AZ Life		1,456,754	1,009,000	30,522
929903-AM-4	WACHOVIA CORP SUBORDINATED 5.500% 08/01/35		12/30/2021	AZ Life		1,144,261	910,000	20,715
93100P-AA-6	WAKE FOREST UNIV BMC SENIOR UNSECURED 3.093% 06/01/26		12/30/2021	AZ Life		210,661	203,000	506
93100P-AB-4	WAKE FOREST UNIV BMC SENIOR UNSECURED 4.175% 06/01/46		12/30/2021	AZ Life		223,150	197,000	663
931142-AU-7	WALMART INC SENIOR UNSECURED 6.750% 10/15/23		12/30/2021	AZ Life		2,000,203	1,815,000	25,523
931142-BF-9	WALMART INC SENIOR UNSECURED 7.550% 02/15/30		12/30/2021	AZ Life		15,829,098	11,120,000	314,835
931142-CK-7	WALMART INC SENIOR UNSECURED 6.500% 08/15/37		12/30/2021	AZ Life		1,881,310	1,230,000	29,981
931142-CS-0	WALMART INC SENIOR UNSECURED 5.625% 04/01/40		12/30/2021	AZ Life		1,290,978	906,000	12,599
931142-CV-3	WALMART INC SENIOR UNSECURED 4.875% 07/08/40		12/30/2021	AZ Life		1,282,543	988,000	23,012
931142-DQ-3	WALMART INC SENIOR UNSECURED 4.300% 04/22/44		12/30/2021	AZ Life		665,048	529,000	4,297
931422-AK-5	WALGREEN CO SENIOR UNSECURED 4.400% 09/15/42		12/30/2021	AZ Life		79,600	73,000	937
931427-AC-2	WALGREENS BOOTS ALLIANCE SENIOR UNSECURED 4.800% 11/18/44		12/30/2021	AZ Life		328,653	276,000	1,546
931427-AQ-1	WALGREENS BOOTS ALLIANCE SENIOR UNSECURED 3.450% 06/01/26		12/30/2021	AZL - Core Active		1,337,669	1,258,000	3,496
931427-AR-9	WALGREENS BOOTS ALLIANCE SENIOR UNSECURED 4.650% 06/01/46		12/30/2021	AZ Life		257,712	220,000	824
94106L-AV-1	WASTE MANAGEMENT INC SENIOR UNSECURED 6.125% 11/30/39		12/30/2021	AZ Life		173,190	118,000	602
94106L-BC-2	WASTE MANAGEMENT INC SENIOR UNSECURED 4.100% 03/01/45		12/30/2021	AZ Life		129,666	109,000	1,477
94106L-BE-8	WASTE MANAGEMENT INC SENIOR UNSECURED 3.150% 11/15/27		12/30/2021	AZ Life		619,840	581,000	2,288
948741-AM-5	KIMCO REALTY CORP SENIOR UNSECURED 3.250% 08/15/26		12/30/2021	AZ Life		292,211	278,000	3,388
94973V-AH-0	ANTHEM INC SENIOR UNSECURED 5.950% 12/15/34		12/30/2021	AZ Life		371,141	274,000	679
94973V-AL-1	ANTHEM INC SENIOR UNSECURED 5.850% 01/15/36		12/30/2021	AZ Life		157,648	118,000	3,164
94973V-AN-7	ANTHEM INC SENIOR UNSECURED 6.375% 06/15/37		12/30/2021	AZ Life		241,260	171,000	454
94973V-AT-4	ANTHEM INC SENIOR UNSECURED 5.800% 08/15/40		12/30/2021	AZ Life		130,615	97,000	2,110
94973V-AY-3	ANTHEM INC SENIOR UNSECURED 4.625% 05/15/42		12/30/2021	AZ Life		361,061	293,000	1,694
94973V-BF-3	ANTHEM INC SENIOR UNSECURED 5.100% 01/15/44		12/30/2021	AZ Life		115,459	88,000	2,057
94973V-BK-2	ANTHEM INC SENIOR UNSECURED 4.650% 08/15/44		12/30/2021	Various		364,844	293,000	5,109

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
94973V-BL-0	ANTHEM INC SENIOR UNSECURED 4.850% 08/15/54		12/30/2021	AZ Life		192,455	150,000	2,728
949746-JM-4	WELLS FARGO & COMPANY SENIOR UNSECURED 5.375% 02/07/35		12/30/2021	AZ Life		1,211,007	929,000	19,835
949746-RW-3	WELLS FARGO & COMPANY SENIOR UNSECURED 3.000% 04/22/26		12/30/2021	Various		5,549,360	5,291,000	29,982
949746-SH-5	WELLS FARGO & COMPANY SENIOR UNSECURED 3.000% 10/23/26		12/30/2021	Various		2,900,623	2,765,000	15,438
94974B-GK-0	WELLS FARGO & COMPANY SENIOR UNSECURED 3.900% 05/01/45		12/30/2021	AZ Life		2,111,768	1,859,000	11,882
94974B-GP-9	WELLS FARGO & COMPANY SENIOR UNSECURED 3.550% 09/29/25		12/30/2021	Various		10,827,753	10,167,000	91,235
94989D-AV-1	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2015-C27 CL-A4 3.190% 02/15/48		12/30/2021	AZL - Core Active		2,084,031	2,023,307	5,199
94989E-AD-9	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2015-LC20 CL-A4 2.925% 04/15/50		12/30/2021	AZ Life		2,123,984	2,066,493	4,869
94989H-AM-2	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2015-NXS1 CL-A4 2.874% 05/15/48		12/30/2021	AZ Life		1,061,926	1,038,435	2,404
94989J-AY-2	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2015-C28 CL-A3 3.290% 05/15/48		12/30/2021	Various		2,072,995	1,999,393	5,299
94989K-AU-7	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2015-C29 CL-A3 3.368% 06/15/48		12/30/2021	AZ Life		1,692,001	1,610,397	4,369
94989M-AD-1	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2015-NXS2-CL-A4 3.498% 07/15/58		12/30/2021	Various		8,396,789	8,070,828	22,742
94989N-BD-8	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2015-C30 CL-A3 3.411% 09/15/58		12/30/2021	AZL - Core Active		827,541	786,105	2,160
94989T-AY-0	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2015-LC22 CL-A3 3.572% 09/15/58		12/30/2021	AZL - Core Active		2,409,369	2,311,050	6,650
94989T-AZ-7	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2015-LC22 CL-A4 3.839% 09/15/58		12/30/2021	AZL - Core Active		716,995	668,674	2,068
95000A-AT-4	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2015-P2 CL-A3 3.541% 12/15/48		12/30/2021	AZL - Core Active		724,713	692,937	1,977
95000C-BA-0	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2016-NXS5 CL-A5 3.372% 01/15/59		12/30/2021	AZ Life		585,196	554,155	1,505
95000F-AS-5	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2016-C35 CL-A3 2.674% 07/15/48		12/30/2021	AZ Life		1,167,197	1,142,278	2,461
95000F-AT-3	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2016-C35 CL-A4 2.931% 07/15/48		12/30/2021	AZ Life		1,225,019	1,177,216	2,780
95000G-AX-2	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2016-BNK1 CL-A2 2.399% 08/15/49		12/30/2021	AZ Life		2,723,771	2,700,901	5,220
95000H-BE-1	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2016-JP3 CL-ASB 2.684% 10/15/49		12/30/2021	AZ Life		2,484,812	2,423,339	5,240
95000M-BN-0	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2016-C36 CL-A3 2.807% 11/15/59		12/30/2021	AZ Life		3,885,537	3,808,243	8,611
95000M-BP-5	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2016-C36 CL-A4 3.065% 11/15/59		12/30/2021	AZ Life		1,798,084	1,731,372	4,275
95000P-AD-6	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2016-C37 CL-A4 3.525% 12/15/49		12/30/2021	AZL - Core Active		1,109,287	1,038,435	2,949
95000T-BT-2	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2017-RB1 CL-ASB 3.446% 03/15/50		12/30/2021	AZL - Core Active		364,885	346,468	962
95000U-2A-0	WELLS FARGO & COMPANY SENIOR UNSECURED 3.584% 05/22/28		12/30/2021	Various		18,269,707	17,009,000	64,347
95000U-2D-4	WELLS FARGO & COMPANY SENIOR UNSECURED 4.150% 01/24/29		12/30/2021	AZ Life		16,416,495	14,715,000	264,625
95000U-2J-1	WELLS FARGO & COMPANY SENIOR UNSECURED 2.572% 02/11/31		12/30/2021	AGI Core Fixed Income		2,457,008	2,412,000	23,953
95000U-2L-6	WELLS FARGO & COMPANY SENIOR UNSECURED 4.478% 04/04/31		12/30/2021	Various		15,952,693	13,780,000	147,411
95000U-2M-4	WELLS FARGO & COMPANY SENIOR UNSECURED 5.013% 04/04/51		12/30/2021	AGI Core Fixed Income		111,126	82,000	982
95000X-AG-2	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2017-C39 CL-AS 3.702% 09/15/50		12/30/2021	AZ Life		2,229,129	2,084,634	6,217
95000Y-AW-5	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2017-C40 CL-ASB 3.395% 10/15/50		12/30/2021	AZL - Core Active		583,493	554,155	1,516
95000Y-BB-0	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2017-C40 CL-AS 3.854% 10/15/50		12/30/2021	AZ Life		1,150,964	1,072,402	3,329
95001F-AW-5	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2017-RC1 CL-A3 3.364% 01/15/60		12/30/2021	Various		3,628,901	3,462,745	9,384
95001G-AD-5	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2017-C42 CL-A3 3.330% 12/15/50		12/30/2021	AZ Life		1,582,602	1,488,747	3,994
95001G-AE-3	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2017-C42 CL-A4 3.589% 12/15/50		12/30/2021	AZ Life		872,337	803,574	2,323
95001J-BA-4	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2018-C44 CL-AS 4.464% 05/15/51		12/30/2021	AZ Life		1,535,032	1,369,376	4,924
95001L-AX-0	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2018-C43 CL-AS 4.152% 03/15/51		12/30/2021	AZ Life		1,311,170	1,190,803	3,983
95001M-AG-5	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2017-C38 CL-AS 3.665% 07/15/50		12/30/2021	AZ Life		1,223,503	1,148,101	3,390
95001Q-AT-8	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2018-C46 CL-A3 3.888% 08/15/51		12/30/2021	AZ Life		1,937,630	1,786,691	5,596
95001X-BA-3	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2019-C50 CL-A4 3.466% 05/15/52		12/30/2021	AZ Life		2,533,501	2,382,578	6,652
95002D-BR-9	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2018-C47 CL-AS 4.673% 09/15/61		12/30/2021	AZ Life		6,453,289	5,733,074	21,581
95002E-BB-2	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2020-C55 CL-A5 2.725% 02/15/53		12/30/2021	AZ Life		4,124,417	3,979,333	8,735
95002M-AV-1	WELLS FARGO COMMERCIAL MORTGAG CMBS-SER-2019-C52 CL-ASB 2.833% 08/15/52		12/30/2021	AZL - Core Active		467,800	446,430	1,019
95040Q-AC-8	WELLTOWER INC SENIOR UNSECURED 4.250% 04/01/26		12/30/2021	AZ Life		2,312,365	2,112,000	22,191
95040Q-AF-1	WELLTOWER INC SENIOR UNSECURED 4.950% 09/01/48		12/30/2021	AZ Life		265,756	206,000	3,371
95040Q-AH-7	WELLTOWER INC SENIOR UNSECURED 4.125% 03/15/29		12/30/2021	AZ Life		9,198,349	8,239,000	99,125
95101V-AA-7	WESLEYAN UNIVERSITY SENIOR UNSECURED 4.781% 07/01/16		12/30/2021	Various		1,282,637	912,000	21,680
956708-AA-9	WEST VA HEALTH SYS OBL SENIOR SECURED 4.924% 06/01/48		12/30/2021	AZ Life		1,292,719	988,000	3,919
960386-AL-4	WABTEC CORP SENIOR UNSECURED 3.450% 11/15/26		12/30/2021	AZL - Core Active		371,425	351,000	1,514
960386-AM-2	WABTEC CORP SENIOR UNSECURED 4.950% 09/15/28		12/30/2021	AZ Life		2,217,381	1,955,000	28,225
961548-AY-0	WESTVACO CORP SENIOR UNSECURED 7.950% 02/15/31		12/30/2021	AZ Life		2,880,479	2,059,000	61,384
962166-AS-3	WEYERHAEUSER CO SENIOR UNSECURED 7.125% 07/15/23		12/30/2021	AZ Life		1,347,390	1,237,000	40,396
962166-AW-4	WEYERHAEUSER CO SENIOR UNSECURED 6.950% 10/01/27		12/30/2021	AZ Life		1,974,988	1,564,000	26,873
962166-BR-4	WEYERHAEUSER CO SENIOR UNSECURED 7.375% 03/15/32		12/30/2021	AZ Life		547,897	391,000	8,411
962166-BT-0	WEYERHAEUSER CO SENIOR UNSECURED 6.875% 12/15/33		12/30/2021	AZ Life		92,424	68,000	195
962166-BX-1	WEYERHAEUSER CO SENIOR UNSECURED 4.000% 11/15/29		12/30/2021	AZ Life		9,197,855	8,239,000	41,195
963320-AV-8	WHIRLPOOL CORP SENIOR UNSECURED 4.500% 06/01/46		12/30/2021	AZ Life		193,809	164,000	595
969457-BM-1	WILLIAMS COMPANIES INC SENIOR UNSECURED 8.750% 03/15/32		12/30/2021	AGI Core Fixed Income		128,956	87,000	2,220
96950F-AF-1	WILLIAMS COMPANIES INC SENIOR UNSECURED 6.300% 04/15/40		12/30/2021	Various		674,628	502,000	6,589
96950F-AK-0	WILLIAMS COMPANIES INC SENIOR UNSECURED 5.800% 11/15/43		12/30/2021	AZ Life		251,467	193,000	1,399
96950F-AL-8	WILLIAMS COMPANIES INC SENIOR UNSECURED 4.500% 11/15/23		12/30/2021	AZ Life		2,533,547	2,405,000	13,528
96950F-AN-4	WILLIAMS COMPANIES INC SENIOR UNSECURED 5.400% 03/04/44		12/30/2021	AZ Life		201,083	163,000	2,836
976656-BP-2	WISCONSIN ELECTRIC POWER SENIOR UNSECURED 6.500% 06/01/28		12/30/2021	AZ Life		1,537,626	1,234,000	6,461
976656-BZ-0	WISCONSIN ELECTRIC POWER SENIOR UNSECURED 5.700% 12/01/36		12/30/2021	AZ Life		743,811	554,000	2,544

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
976656-CG-1	WISCONSIN ELECTRIC POWER SENIOR UNSECURED 4.250% 06/01/44		12/30/2021	AZ Life		418,207	356,000	1,219
976656-CJ-5	WISCONSIN ELECTRIC POWER SENIOR UNSECURED 4.300% 12/15/45		12/30/2021	AZL - Core Active		300,587	257,000	460
983024-AF-7	WYETH SENIOR UNSECURED 6.450% 02/01/24		12/30/2021	AZ Life		3,299,141	2,977,000	79,474
983024-AG-5	WYETH SENIOR UNSECURED 6.500% 02/01/34		12/30/2021	AZ Life		290,979	204,000	5,488
98310W-AL-2	TRAVEL + LEISURE CO 1ST LIEN SECURED 3.900% 03/01/23		12/30/2021	AZ Life		11,286,731	11,079,000	142,827
98389B-AH-3	XCEL ENERGY INC SENIOR UNSECURED 6.500% 07/01/36		12/30/2021	AZ Life		271,986	195,000	6,302
98389B-AN-0	XCEL ENERGY INC SENIOR UNSECURED 4.800% 09/15/41		12/30/2021	AZ Life		154,062	128,000	1,792
984587-AA-3	YALE-NEW HAVEN HLTH SRVC SENIOR SECURED 4.375% 07/01/44		12/30/2021	AZ Life		1,030,494	950,000	20,666
984588-AA-1	YALE-NEW HAVEN HOSPITAL SENIOR SECURED 4.366% 07/01/43		12/30/2021	AZL - Core Active		679,975	590,000	12,808
98956P-AF-9	ZIMMER BIOMET HOLDINGS SENIOR UNSECURED 3.550% 04/01/25		12/30/2021	Various		4,015,875	3,814,000	33,473
98956P-AG-7	ZIMMER BIOMET HOLDINGS SENIOR UNSECURED 4.250% 08/15/35		12/30/2021	AZ Life		270,041	243,000	3,873
98956P-AH-5	ZIMMER BIOMET HOLDINGS SENIOR UNSECURED 4.450% 08/15/45		12/30/2021	AZ Life		22,122,038	18,779,000	313,375
98978V-AB-9	ZOETIS INC SENIOR UNSECURED 3.250% 02/01/23		12/30/2021	AZ Life		7,653,441	7,510,000	101,020
98978V-AH-6	ZOETIS INC SENIOR UNSECURED 4.700% 02/01/43		12/30/2021	AZ Life		304,581	241,000	4,688
98978V-AM-5	ZOETIS INC SENIOR UNSECURED 3.950% 09/12/47		12/30/2021	AZ Life		63,297	54,000	640
98978V-AN-3	ZOETIS INC SENIOR UNSECURED 3.900% 08/20/28		12/30/2021	AZ Life		1,083,507	978,000	13,774
98978V-AT-0	ZOETIS INC SENIOR UNSECURED 3.000% 05/15/50		12/30/2021	Various		166,638	163,000	611
EJ1128-72-1	MORGAN STANLEY SENIOR UNSECURED 7.500% 04/02/32		12/30/2021	AZ Life		487,212	600,000	33,500
U52932-AE-7	LIBERTY MUTUAL GROUP INC SENIOR UNSECURED 6.500% 03/15/35		12/30/2021	AZ Life		156,613	113,000	2,142
013716-AU-9	RIO TINTO ALCAN INC SENIOR UNSECURED 6.125% 12/15/33		12/30/2021	AZ Life		2,391,525	1,741,000	4,443
013716-AW-5	RIO TINTO ALCAN INC SENIOR UNSECURED 5.750% 06/01/35		12/30/2021	AZ Life		565,761	420,000	1,945
067901-AH-1	BARRICK GOLD CORP SENIOR UNSECURED 5.250% 04/01/42		12/30/2021	AZ Life		573,788	446,000	5,789
0778FP-AB-5	BELL CANADA SENIOR UNSECURED 4.300% 07/29/49		12/30/2021	AZ Life		146,078	121,000	2,182
11271L-AB-8	BROOKFIELD FINANCE INC SENIOR UNSECURED 4.700% 09/20/47		12/30/2021	Various		2,526,866	2,072,000	27,051
11271L-AC-6	BROOKFIELD FINANCE INC SENIOR UNSECURED 3.900% 01/25/28		12/30/2021	AZ Life		4,280,470	3,907,000	65,605
11271L-AD-4	BROOKFIELD FINANCE INC SENIOR UNSECURED 4.850% 03/29/29		12/30/2021	AZ Life		7,340,434	6,376,000	78,168
11271L-AE-2	BROOKFIELD FINANCE INC SENIOR UNSECURED 4.350% 04/15/30		12/30/2021	Various		15,255,136	13,560,000	122,888
11271L-AF-9	BROOKFIELD FINANCE INC SENIOR UNSECURED 3.500% 03/30/51		12/30/2021	AZ Life		177,642	171,000	1,496
12201P-AN-6	BURLINGTON RESOURCES FIN SENIOR UNSECURED 7.400% 12/01/31		12/30/2021	AZ Life		1,814,368	1,266,000	7,547
125491-AN-0	CI FINANCIAL CORP SENIOR UNSECURED 3.200% 12/17/30		12/30/2021	Various		735,631	720,000	832
125491-AP-5	CI FINANCIAL CORP SENIOR UNSECURED 4.100% 06/15/51		12/30/2021	Various		254,898	237,000	405
136375-BE-1	CANADIAN NATL RAILWAY SENIOR UNSECURED 6.712% 07/15/36		12/30/2021	AZ Life		951,804	662,000	20,365
136375-BG-6	CANADIAN NATL RAILWAY SENIOR UNSECURED 7.375% 10/15/31		12/30/2021	AZ Life		280,701	197,000	3,027
136375-BL-5	CANADIAN NATL RAILWAY SENIOR UNSECURED 6.250% 08/01/34		12/30/2021	AZ Life		743,868	542,000	14,020
136375-BN-1	CANADIAN NATL RAILWAY SENIOR UNSECURED 6.200% 06/01/36		12/30/2021	AZ Life		786,848	564,000	2,817
136375-BQ-4	CANADIAN NATL RAILWAY SENIOR UNSECURED 6.375% 11/15/37		12/30/2021	AZ Life		588,570	415,000	3,307
136385-AC-5	CANADIAN NATL RESOURCES SENIOR UNSECURED 7.200% 01/15/32		12/30/2021	AZ Life		395,002	298,000	9,834
136385-AE-1	CANADIAN NATL RESOURCES SENIOR UNSECURED 6.450% 06/30/33		12/30/2021	AZ Life		83,921	65,000	2,096
136385-AL-5	CANADIAN NATL RESOURCES SENIOR UNSECURED 6.250% 03/15/38		12/30/2021	AZ Life		124,449	95,000	1,732
136385-AP-6	CANADIAN NATL RESOURCES SENIOR UNSECURED 6.750% 02/01/39		12/30/2021	AZ Life		189,601	138,000	3,855
13645R-AD-6	CANADIAN PACIFIC RAILWAY SENIOR UNSECURED 7.125% 10/15/31		12/30/2021	AZ Life		408,318	295,000	4,379
13645R-AE-4	CANADIAN PACIFIC RAILWAY SENIOR UNSECURED 5.750% 03/15/33		12/30/2021	AZ Life		181,384	141,000	2,365
13645R-AK-0	CANADIAN PACIFIC RAILWAY SENIOR UNSECURED 4.450% 03/15/23		12/30/2021	Various		9,415,430	9,112,000	118,266
13645R-AS-3	CANADIAN PACIFIC RAILWAY SENIOR UNSECURED 2.900% 02/01/25		12/30/2021	AZ Life		1,143,582	1,100,000	13,203
13645R-AU-8	CANADIAN PACIFIC RAILWAY SENIOR UNSECURED 4.800% 08/01/45		12/30/2021	AZ Life		119,513	94,000	1,867
13645R-AV-6	CANADIAN PACIFIC RAILWAY SENIOR UNSECURED 4.800% 09/15/35		12/30/2021	AZ Life		119,635	97,000	1,358
13645R-AX-2	CANADIAN PACIFIC RAILWAY SENIOR UNSECURED 6.125% 09/15/15		12/30/2021	Various		215,592	148,000	2,644
15135U-AF-6	CENOVUS ENERGY INC SENIOR UNSECURED 6.750% 11/15/39		12/30/2021	AZ Life		461,960	342,000	2,886
15135U-AH-2	CENOVUS ENERGY INC SENIOR UNSECURED 4.450% 09/15/42		12/30/2021	AZ Life		194,966	194,000	2,518
15135U-AK-5	CENOVUS ENERGY INC SENIOR UNSECURED 5.200% 09/15/43		12/30/2021	AZ Life		193,314	175,000	2,654
20825U-AC-8	CONOCO FUNDING CO SENIOR UNSECURED 7.250% 10/15/31		12/30/2021	AZ Life		728,722	517,000	7,809
20825V-AB-8	CONOCOPHILLIPS CANADA SENIOR UNSECURED 5.950% 10/15/36		12/30/2021	AZ Life		908,275	672,000	8,330
25179S-AD-2	DEVON FINANCING CORP ULC SENIOR UNSECURED 7.875% 09/30/31		12/30/2021	AZ Life		707,388	509,000	10,021
29250N-AH-8	ENBRIDGE INC SENIOR UNSECURED 3.500% 06/10/24		12/30/2021	AZ Life		3,761,839	3,588,000	6,977
29250N-AJ-4	ENBRIDGE INC SENIOR UNSECURED 4.500% 06/10/44		12/30/2021	Various		256,374	222,000	555
29250N-AL-9	ENBRIDGE INC SENIOR UNSECURED 4.250% 12/01/26		12/30/2021	AZ Life		3,083,736	2,796,000	9,572
29250N-AM-7	ENBRIDGE INC SENIOR UNSECURED 5.500% 12/01/46		12/30/2021	AZ Life		175,913	131,000	580
29250N-AR-6	ENBRIDGE INC SENIOR UNSECURED 3.700% 07/15/27		12/30/2021	AZ Life		4,098,376	3,800,000	64,442
29250N-BF-1	ENBRIDGE INC SENIOR UNSECURED 2.500% 08/01/33		12/30/2021	AGI Core Fixed Income		6,808,602	6,956,000	87,916
448055-AD-5	CENVOUS ENERGY INC SENIOR UNSECURED 6.800% 09/15/37		12/30/2021	AZ Life		141,356	105,000	2,083
559222-AQ-7	MAGNA INTERNATIONAL INC SENIOR UNSECURED 3.625% 06/15/24		12/30/2021	AZ Life		5,956,432	5,664,000	8,555
56501R-AC-0	MANULIFE FINANCIAL CORP SENIOR UNSECURED 4.150% 03/04/26		12/30/2021	AZ Life		4,926,507	4,503,000	60,215
56501R-AD-8	MANULIFE FINANCIAL CORP SENIOR UNSECURED 5.375% 03/04/46		12/30/2021	AZ Life		273,936	197,000	3,412
68327L-AB-2	CADILLAC FAIRVIEW PRP TR SENIOR UNSECURED 3.875% 03/20/27		12/30/2021	AZ Life		3,373,258	3,087,000	33,228
68327L-AC-0	CADILLAC FAIRVIEW PRP TR SENIOR UNSECURED 4.125% 02/01/29		12/30/2021	AZL - Core Active		3,014,348	2,717,000	46,387

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
71644E-AF-9	PETRO-CANADA SENIOR UNSECURED 7.000% 11/15/28		12/30/2021	AZ Life		4,388,617	3,415,000	29,881
71644E-AG-7	PETRO-CANADA SENIOR UNSECURED 5.950% 05/15/35		12/30/2021	AZ Life		234,127	183,000	1,361
71644E-AJ-1	PETRO-CANADA SENIOR UNSECURED 6.800% 05/15/38		12/30/2021	AZ Life		151,474	109,000	927
725906-AN-1	PLACER DOME INC SENIOR UNSECURED 6.450% 10/15/35		12/30/2021	AZ Life		222,655	164,000	2,204
77509N-AF-0	ROGERS COMMUNICATIONS IN SENIOR UNSECURED 8.750% 05/01/32		12/30/2021	AZ Life		180,579	121,000	1,735
775109-AL-5	ROGERS COMMUNICATIONS IN SENIOR UNSECURED 7.500% 08/15/38		12/30/2021	AZ Life		205,389	137,000	3,853
775109-BB-6	ROGERS COMMUNICATIONS IN SENIOR UNSECURED 5.000% 03/15/44		12/30/2021	Various		238,189	194,000	2,829
775109-BE-0	ROGERS COMMUNICATIONS IN SENIOR UNSECURED 3.625% 12/15/25		12/30/2021	AZ Life		2,448,881	2,307,000	3,485
775109-BN-0	ROGERS COMMUNICATIONS IN SENIOR UNSECURED 4.350% 05/01/49		12/30/2021	AZ Life		210,950	183,000	1,305
775109-BP-5	ROGERS COMMUNICATIONS IN SENIOR UNSECURED 3.700% 11/15/49		12/30/2021	Various		148,568	142,000	657
867229-AC-0	SUNCOR ENERGY INC SENIOR UNSECURED 7.150% 02/01/32		12/30/2021	AZ Life		359,353	265,000	7,842
867229-AD-8	SUNCOR ENERGY INC SENIOR UNSECURED 5.950% 12/01/34		12/30/2021	AZ Life		282,572	220,000	1,054
867229-AE-6	SUNCOR ENERGY INC SENIOR UNSECURED 6.500% 06/15/38		12/30/2021	AZ Life		99,171	73,000	198
878742-AS-4	TECK COMINCO LIMITED SENIOR UNSECURED 6.000% 08/15/40		12/30/2021	AZ Life		255,284	201,000	4,523
878742-AW-5	TECK COMINCO LIMITED SENIOR UNSECURED 6.250% 07/15/41		12/30/2021	AZ Life		320,681	245,000	7,018
878742-AZ-8	TECK COMINCO LIMITED SENIOR UNSECURED 5.400% 02/01/43		12/30/2021	AZ Life		186,830	154,000	3,442
884903-AY-1	THOMSON REUTERS CORP SENIOR UNSECURED 5.500% 08/15/35		12/30/2021	AZ Life		347,096	270,000	5,569
884903-BH-7	THOMSON REUTERS CORP SENIOR UNSECURED 5.850% 04/15/40		12/30/2021	AZ Life		141,311	102,000	1,243
884903-BP-9	THOMSON REUTERS CORP SENIOR UNSECURED 5.650% 11/23/43		12/30/2021	Various		428,261	314,000	1,823
884903-BQ-7	THOMSON REUTERS CORP SENIOR UNSECURED 4.300% 11/23/23		12/30/2021	AZ Life		3,822,847	3,638,000	16,078
893526-BZ-9	TRANSCANADA PIPELINES SENIOR UNSECURED 7.625% 01/15/39		12/30/2021	AZ Life		560,730	363,000	12,686
893526-DF-7	TRANSCANADA PIPELINES SENIOR UNSECURED 5.600% 03/31/34		12/30/2021	AZ Life		228,865	183,000	2,562
893526-DJ-9	TRANSCANADA PIPELINES SENIOR UNSECURED 6.100% 06/01/40		12/30/2021	AGI Core Fixed Income		2,214,929	1,618,000	7,951
89352H-AB-5	TRANSCANADA PIPELINES SENIOR UNSECURED 5.850% 03/15/36		12/30/2021	AZ Life		398,035	308,000	5,255
89352H-AD-1	TRANSCANADA PIPELINES SENIOR UNSECURED 6.200% 10/15/37		12/30/2021	Various		413,443	306,000	3,953
89352H-AK-5	TRANSCANADA PIPELINES SENIOR UNSECURED 3.750% 10/16/23		12/30/2021	AZ Life		1,091,178	1,048,000	8,078
89352H-AM-1	TRANSCANADA PIPELINES SENIOR UNSECURED 4.625% 03/01/34		12/30/2021	AZL - Core Active		121,024	103,000	1,575
89352H-AT-6	TRANSCANADA PIPELINES SENIOR UNSECURED 4.875% 01/15/26		12/30/2021	AZ Life		1,470,809	1,318,000	29,449
89352H-AY-5	TRANSCANADA PIPELINES SENIOR UNSECURED 4.875% 05/15/48		12/30/2021	AZ Life		124,094	98,000	597
89352H-AZ-2	TRANSCANADA PIPELINES SENIOR UNSECURED 5.100% 03/15/49		12/30/2021	AZ Life		276,709	210,000	3,124
89352L-AG-5	TRANS-CANADA PIPELINES SENIOR UNSECURED 7.700% 06/15/29		12/30/2021	Various		18,290,103	13,636,000	43,749
952845-AE-5	WEST FRASER TIMBER CO SENIOR UNSECURED 4.350% 10/15/24		12/30/2021	Various		3,083,084	2,885,000	26,145
98417E-AC-4	XSTRATA FINANCE CANADA SENIOR UNSECURED 6.900% 11/15/37		12/30/2021	AZ Life		120,497	86,000	742
00131L-AB-1	AIA GROUP LTD SENIOR UNSECURED 3.200% 03/11/25	C	12/30/2021	AZ Life		434,945	416,000	4,031
00131L-AE-5	AIA GROUP LTD SENIOR UNSECURED 4.500% 03/16/46	C	12/30/2021	AZ Life		1,629,879	1,313,000	17,069
00131L-AH-8	AIA GROUP LTD SENIOR UNSECURED 3.600% 04/09/29	D	12/30/2021	AZ Life		5,155,507	4,709,000	38,143
00131L-AJ-4	AIA GROUP LTD SENIOR UNSECURED 3.375% 04/07/30	C	12/30/2021	AZ Life		1,735,757	1,610,000	12,528
00185A-AC-8	AON PLC SENIOR UNSECURED 4.450% 05/24/43	C	12/30/2021	AZ Life		84,911	73,000	325
00185A-AF-1	AON PLC SENIOR UNSECURED 3.500% 06/14/24	C	12/30/2021	AZ Life		2,649,200	2,523,000	3,925
00185A-AG-9	AON PLC SENIOR UNSECURED 4.600% 06/14/44	C	12/30/2021	AZ Life		152,609	126,000	258
00185A-AH-7	AON PLC SENIOR UNSECURED 4.750% 05/15/45	C	12/30/2021	AZ Life		120,801	98,000	582
00185A-AK-0	AON PLC SENIOR UNSECURED 3.875% 12/15/25	C	12/30/2021	Various		2,638,982	2,444,000	3,946
00203Q-AE-7	AP MOLLER-MAERSK A/S SENIOR UNSECURED 4.500% 06/20/29	C	12/30/2021	AZ Life		3,042,250	2,677,000	3,346
00205G-AD-9	APT PIPELINES LTD SENIOR UNSECURED 4.250% 07/15/27	C	12/30/2021	AZ Life		579,563	527,000	10,266
00507U-AF-8	ACTAVIS FUNDING SCS SENIOR UNSECURED 3.850% 06/15/24	C	12/30/2021	AZ Life		8,108,928	7,793,000	12,501
00774M-AB-1	AERCAP IRELAND CAP/GLOBA SENIOR UNSECURED 3.650% 07/21/27	C	12/30/2021	AZ Life		5,547,517	5,271,000	84,973
00774M-AE-5	AERCAP IRELAND CAP/GLOBA SENIOR UNSECURED 3.875% 01/23/28	C	12/30/2021	AGI Core Fixed Income		2,657,635	2,503,000	42,299
01609W-AQ-5	ALIBABA GROUP HOLDING SENIOR UNSECURED 3.600% 11/28/24	C	12/30/2021	AZ Life		9,336,048	8,860,000	28,352
01609W-AR-3	ALIBABA GROUP HOLDING SENIOR UNSECURED 4.500% 11/28/34	C	12/30/2021	Various		2,652,210	2,350,000	9,400
01609W-AT-9	ALIBABA GROUP HOLDING SENIOR UNSECURED 3.400% 12/06/27	C	12/30/2021	AZ Life		1,996,919	1,888,000	4,279
01609W-AU-6	ALIBABA GROUP HOLDING SENIOR UNSECURED 4.000% 12/06/37	C	12/30/2021	Various		1,122,790	1,043,000	2,781
01609W-AV-4	ALIBABA GROUP HOLDING SENIOR UNSECURED 4.200% 12/06/47	C	12/30/2021	AZ Life		2,375,078	2,175,000	6,090
01609W-AW-2	ALIBABA GROUP HOLDING SENIOR UNSECURED 4.400% 12/06/57	C	12/30/2021	AZ Life		667,866	593,000	1,739
01609W-AX-0	ALIBABA GROUP HOLDING SENIOR UNSECURED 2.125% 02/09/31	C	12/30/2021	AZL - Core Active		4,314,307	4,479,000	37,278
02364W-AJ-4	AMERICA MOVIL SAB DE CV SENIOR UNSECURED 6.375% 03/01/35	C	12/30/2021	AZ Life		353,781	257,000	5,416
02364W-AP-0	AMERICA MOVIL SAB DE CV SENIOR UNSECURED 6.125% 11/15/37	C	12/30/2021	AZ Life		1,114,391	830,000	6,355
02364W-AW-5	AMERICA MOVIL SAB DE CV SENIOR UNSECURED 6.125% 03/30/40	C	12/30/2021	AZ Life		994,789	716,000	10,964
02364W-BJ-3	AMERICA MOVIL SAB DE CV SENIOR UNSECURED 2.875% 05/07/30	C	12/30/2021	AGI Core Fixed Income		4,815,366	4,651,000	19,686
03835V-AG-1	APTIV PLC SENIOR UNSECURED 4.350% 03/15/29	C	12/30/2021	AZ Life		5,035,601	4,449,000	56,447
03939A-AA-5	ARCH CAPITAL GROUP LTD SENIOR UNSECURED 3.635% 06/30/50	C	12/30/2021	AZ Life		418,179	395,000	7,179
04363U-AD-8	ASCIANO FINANCE SENIOR UNSECURED 6.000% 04/07/23	C	12/30/2021	AZ Life		3,561,191	3,393,000	46,937
046353-AD-0	ASTRAZENECA PLC SENIOR UNSECURED 6.450% 09/15/37	C	12/30/2021	AZ Life		730,140	500,000	9,406
046353-AL-2	ASTRAZENECA PLC SENIOR UNSECURED 3.375% 11/16/25	C	12/30/2021	AZ Life		1,641,278	1,532,000	6,319
046353-AM-0	ASTRAZENECA PLC SENIOR UNSECURED 4.375% 11/16/45	C	12/30/2021	AZ Life		280,188	223,000	1,192
046353-AX-6	ASTRAZENECA PLC SENIOR UNSECURED 2.125% 08/06/50	C	12/30/2021	AZ Life		5,147,896	5,839,000	49,632

SCHEDULE D - PART 3

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046353-AZ-1	ASTRAZENECA PLC SENIOR UNSECURED 3.000% 05/28/51	C	12/30/2021	AZ Life		321,972	312,000	832
05330G-AA-2	AUTORIDAD CANAL DE PANAM SENIOR UNSECURED 4.950% 07/29/35	C	12/30/2021	AZ Life		480,995	395,000	8,201
05523R-AC-1	BAE SYSTEMS PLC SENIOR UNSECURED 5.800% 10/11/41	C	12/30/2021	AZ Life		491,161	366,000	4,658
05530Q-AK-6	BAT INTL FINANCE PLC SENIOR UNSECURED 3.950% 06/15/25	C	12/30/2021	AZ Life		5,398,490	5,085,000	8,369
05541V-AF-3	BG ENERGY CAPITAL PLC SENIOR UNSECURED 5.125% 10/15/41	C	12/30/2021	AZ Life		3,329,452	2,607,000	27,835
055450-AH-3	BHP BILLITON FINANCE SENIOR UNSECURED 6.420% 03/01/26	C	12/30/2021	AZ Life		861,757	725,000	15,386
055451-AU-2	BHP BILLITON FIN USA LTD SENIOR UNSECURED 3.850% 09/30/23	C	12/30/2021	AZ Life		11,992,090	11,408,000	109,802
055451-AV-0	BHP BILLITON FIN USA LTD SENIOR UNSECURED 5.000% 09/30/43	C	12/30/2021	AZ Life		1,720,203	1,312,000	16,400
05565Q-CJ-5	BP CAPITAL MARKETS PLC SENIOR UNSECURED 3.994% 09/26/23	C	12/30/2021	AZ Life		7,789,580	7,413,000	77,309
05565Q-CP-1	BP CAPITAL MARKETS PLC SENIOR UNSECURED 3.814% 02/10/24	C	12/30/2021	AZ Life		15,298,892	14,525,000	215,438
05565Q-CS-5	BP CAPITAL MARKETS PLC SENIOR UNSECURED 3.535% 11/04/24	C	12/30/2021	AZ Life		6,178,645	5,810,000	31,949
05565Q-DA-3	BP CAPITAL MARKETS PLC SENIOR UNSECURED 3.506% 03/17/25	C	12/30/2021	Various		10,277,273	9,659,000	96,890
05578D-AG-7	BPCE SA SENIOR PREFERRED 4.000% 04/15/24	C	12/30/2021	Various		5,299,648	4,979,000	41,492
05578D-AX-0	BPCE SA SENIOR PREFERRED 3.375% 12/02/26	C	12/30/2021	AZ Life		6,983,324	6,536,000	17,157
05583J-AJ-1	BPCE SA SENIOR UNSECURED 2.277% 01/20/32	C	12/30/2021	AZ Life		13,808,014	14,363,000	145,354
056752-AG-3	BAIDU INC SENIOR UNSECURED 4.125% 06/30/25	C	12/30/2021	AZ Life		2,345,858	2,178,000	44,921
056752-AJ-7	BAIDU INC SENIOR UNSECURED 3.625% 07/06/27	C	12/30/2021	AZ Life		4,672,534	4,357,000	76,338
05890P-ZA-7	BANC CREDITO INVERSIONES SENIOR UNSECURED 3.500% 10/12/27	C	12/30/2021	AZ Life		2,495,838	2,338,000	17,730
059597-AE-4	BANCO GENERAL SA SENIOR UNSECURED 4.125% 08/07/27	C	12/30/2021	AZ Life		942,709	880,000	14,419
05971K-AC-3	BANCO SANTANDER SA Sr Preferred 3.306% 06/27/29	C	12/30/2021	AZ Life		211,012	200,000	55
05971K-AF-6	BANCO SANTANDER SA SENIOR UNSECURED 3.490% 05/28/30	C	12/30/2021	AZ Life		14,328,960	13,600,000	42,190
06738E-AE-5	BARCLAYS PLC SENIOR UNSECURED 3.650% 03/16/25	C	12/30/2021	AZL - Core Active		3,098,568	2,933,000	30,927
06738E-AN-5	BARCLAYS PLC SENIOR UNSECURED 4.375% 01/12/26	C	12/30/2021	AZL - Core Active		1,923,170	1,760,000	35,933
06849U-AD-7	BARRICK PD AU FIN PTY LT SENIOR UNSECURED 5.950% 10/15/39	C	12/30/2021	AZ Life		154,013	114,000	1,413
08861J-AB-5	BHARTI AIRTEL INTERNATIO SENIOR UNSECURED 5.350% 05/20/24	C	12/30/2021	AZ Life		1,129,356	1,048,000	6,230
09659W-2D-5	BNP PARIBAS SENIOR UNSECURED 3.375% 01/09/25	C	12/30/2021	Various		5,487,466	5,228,000	83,811
09659W-2F-0	BNP PARIBAS SENIOR UNSECURED 4.400% 08/14/28	C	12/30/2021	AZ Life		8,881,866	7,933,000	131,864
09659W-2H-6	BNP PARIBAS SENIOR UNSECURED 5.198% 01/10/30	C	12/30/2021	AZL - Core Active		2,944,757	2,535,000	62,224
09659W-2K-9	BNP PARIBAS SENIOR UNSECURED 3.052% 01/13/31	C	12/30/2021	Various		37,180,854	36,178,000	512,204
09659W-2P-8	BNP PARIBAS SENIOR UNSECURED 2.871% 04/19/32	C	12/30/2021	AZ Life		8,844,487	8,781,000	49,720
09681L-AE-0	BOC AVIATION LTD SENIOR UNSECURED 3.500% 09/18/27	C	12/30/2021	AZ Life		3,824,605	3,631,000	36,007
09952A-AC-0	BORAL FINANCE PTY LTD SENIOR UNSECURED 3.750% 05/01/28	C	12/30/2021	AZ Life		1,035,614	978,000	6,011
111013-AL-2	SKY PLC SENIOR UNSECURED 3.750% 09/16/24	C	12/30/2021	AZ Life		4,095,593	3,847,000	41,676
111021-AE-1	BRITISH TELECOM PLC SENIOR UNSECURED 9.625% 12/15/30	C	12/30/2021	AZ Life		40,895,369	27,968,000	112,163
11102A-AE-1	BRITISH TELECOMMUNICATIO SENIOR UNSECURED 3.250% 11/08/29	C	12/30/2021	AZ Life		1,652,819	1,618,000	7,596
11778B-AB-8	BSKYB FINANCE UK PLC SENIOR UNSECURED 6.500% 10/15/35	C	12/30/2021	AZ Life		1,448,246	1,028,000	13,921
12563U-AB-3	CK HUTCHISON INTL 17 LTD SENIOR UNSECURED 3.500% 04/05/27	C	12/30/2021	AZ Life		2,333,335	2,178,000	17,999
12563X-AC-5	CK HUTCHISON INTL 17 LTD SENIOR UNSECURED 3.250% 09/29/27	C	12/30/2021	AZ Life		2,315,192	2,178,000	17,893
151191-AZ-6	CELULOSA ARAUCO CONSTITU SENIOR UNSECURED 4.500% 08/01/24	C	12/30/2021	AZ Life		1,111,404	1,048,000	19,519
21685W-CJ-4	COOPERATIEVE RABOBANK UA SENIOR SECURED 5.250% 05/24/41	C	12/30/2021	AZL - Core Active		1,795,794	1,291,000	6,778
21688A-AE-2	RABOBANK NEDERLAND NY SENIOR PREFERRED 3.375% 05/21/25	C	12/30/2021	AZL - Core Active		433,715	407,000	1,488
223030-AH-3	COVIDIEN INTL FINANCE SA SENIOR UNSECURED 6.550% 10/15/37	C	12/30/2021	AZ Life		832,836	587,000	8,010
22532L-AM-6	CREDIT AGRICOLE LONDON SENIOR PREFERRED 3.875% 04/15/24	C	12/30/2021	Various		9,539,897	9,005,000	72,697
225401-AC-2	CREDIT SUISSE GROUP AG SENIOR UNSECURED 4.282% 01/09/28	C	12/30/2021	AZ Life		5,765,181	5,315,000	108,104
225401-AF-5	CREDIT SUISSE GROUP AG SENIOR UNSECURED 3.869% 01/12/29	C	12/30/2021	AZ Life		2,194,760	2,053,000	37,068
225401-AP-3	CREDIT SUISSE GROUP AG SENIOR UNSECURED 4.194% 04/01/31	C	12/30/2021	Various		21,850,981	19,896,000	206,292
225401-AU-2	CREDIT SUISSE GROUP AG SENIOR UNSECURED 3.091% 05/14/32	C	12/30/2021	AZ Life		267,532	264,000	1,043
225433-AC-5	CREDIT SUISSE GROUP AG SENIOR UNSECURED 3.750% 03/26/25	C	12/30/2021	Various		7,552,326	7,120,000	69,717
225433-AF-8	CREDIT SUISSE GROUP AG SENIOR UNSECURED 4.875% 05/15/45	C	12/30/2021	AZ Life		1,050,496	833,000	5,076
225433-AR-2	CREDIT SUISSE GROUP AG SENIOR UNSECURED 4.550% 04/17/26	C	12/30/2021	Various		12,367,114	11,246,000	102,339
23330J-AA-9	DP WORLD LTD SENIOR UNSECURED 6.850% 07/02/37	C	12/30/2021	AZ Life		341,713	260,000	8,806
23636A-AR-2	DANSKE BANK A/S SENIOR UNSECURED 4.375% 06/12/28	C	12/30/2021	AZ Life		2,067,062	1,858,000	4,064
238791-AB-3	DAVINCIRE HOLDINGS LTD SENIOR UNSECURED 4.750% 05/01/25	C	12/30/2021	AZ Life		2,868,153	2,829,000	22,023
24820R-AG-3	STATOIL ASA SENIOR UNSECURED 6.500% 12/01/28	C	12/30/2021	AZ Life		3,744,610	2,919,000	15,284
251526-CD-9	DEUTSCHE BANK NY SENIOR UNSECURED 3.547% 09/18/31	C	12/30/2021	Various		1,301,396	1,239,000	12,452
25155F-AB-2	DEUTSCHE ANN FIN BV SENIOR UNSECURED 5.000% 10/02/23	C	12/30/2021	AZ Life		2,959,646	2,811,000	34,357
25156P-AC-7	DEUTSCHE TELEKOM INT FIN SENIOR UNSECURED 8.750% 06/15/30	C	12/30/2021	AZ Life		57,526,648	39,923,000	145,553
25156P-AR-4	DEUTSCHE TELEKOM INT FIN SENIOR UNSECURED 4.875% 03/06/42	C	12/30/2021	AZ Life		407,091	329,000	5,079
25243Y-AH-2	DIAGEO CAPITAL PLC SENIOR UNSECURED 5.875% 09/30/36	C	12/30/2021	AZ Life		2,912,922	2,089,000	30,682
25243Y-AU-3	DIAGEO CAPITAL PLC SENIOR UNSECURED 2.625% 04/29/23	C	12/30/2021	AZ Life		2,427,345	2,376,000	10,568
268317-AC-8	ELECTRICITE DE FRANCE SA SENIOR UNSECURED 6.950% 01/26/39	C	12/30/2021	AZ Life		5,099,536	3,516,000	104,533
268317-AE-4	ELECTRICITE DE FRANCE SA SENIOR UNSECURED 5.600% 01/27/40	C	12/30/2021	AZ Life		722,222	554,000	13,185
268317-AK-0	ELECTRICITE DE FRANCE SA SENIOR UNSECURED 4.875% 01/22/44	C	12/30/2021	Various		4,565,458	3,706,000	79,293
268317-AQ-7	ELECTRICITE DE FRANCE SA SENIOR UNSECURED 4.950% 10/13/45	C	12/30/2021	AZ Life		1,486,082	1,186,000	12,557
268317-AR-5	ELECTRICITE DE FRANCE SA SENIOR UNSECURED 5.250% 10/13/55	C	12/30/2021	AZ Life		1,301,571	988,000	11,094

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
268789-AB-0	E.ON INTL FINANCE BV SENIOR UNSECURED 6.650% 04/30/38	C	12/30/2021	AZ Life		423,068	301,000	3,336
279158-AC-3	ECOPETROL SA SENIOR UNSECURED 5.875% 09/18/23	C	12/30/2021	AZ Life		2,222,841	2,097,000	34,906
279158-AE-9	ECOPETROL SA SENIOR UNSECURED 7.375% 09/18/43	C	12/30/2021	AZ Life		764,906	693,000	14,481
279158-AJ-8	ECOPETROL SA SENIOR UNSECURED 5.875% 05/28/45	C	12/30/2021	AZ Life		367,331	384,000	2,005
29268B-AC-5	ENEL FINANCE INTL NV SENIOR UNSECURED 6.800% 09/15/37	C	12/30/2021	AGI Core Fixed Income		2,341,970	1,653,000	32,785
29268B-AF-8	ENEL FINANCE INTL NV SENIOR UNSECURED 6.000% 10/07/39	C	12/30/2021	AGI Core Fixed Income		3,116,945	2,361,000	32,661
29278G-AF-5	ENEL FINANCE INTL NV SENIOR UNSECURED 3.500% 04/06/28	C	12/30/2021	AZ Life		542,209	508,000	4,149
29446M-AF-9	EQUINOR ASA SENIOR UNSECURED 3.125% 04/06/30	C	12/30/2021	AZ Life		3,679,983	3,444,000	25,113
29446M-AH-5	EQUINOR ASA SENIOR UNSECURED 3.700% 04/06/50	C	12/30/2021	AZ Life		173,754	153,000	1,321
30217A-AB-9	EXPERIAN FINANCE PLC SENIOR UNSECURED 4.250% 02/01/29	C	12/30/2021	AZ Life		3,608,233	3,255,000	57,256
33938E-AU-1	FLEX LTD SENIOR UNSECURED 4.750% 06/15/25	C	12/30/2021	Various		1,724,854	1,586,000	3,139
35177P-AL-1	ORANGE SA SENIOR UNSECURED 9.000% 03/01/31	C	12/30/2021	AZ Life		65,559,932	42,867,000	1,275,293
35177P-AX-5	ORANGE SA SENIOR UNSECURED 5.375% 01/13/42	C	12/30/2021	AZ Life		127,379	98,000	2,444
4041A2-AF-1	HBOS PLC SUBORDINATED 6.000% 11/01/33	C	12/30/2021	AZ Life		423,623	322,000	3,166
404280-AH-2	HSBC HOLDINGS PLC SUBORDINATED 6.500% 09/15/37	C	12/30/2021	AZ Life		599,430	436,000	8,266
404280-AW-9	HSBC HOLDINGS PLC SENIOR UNSECURED 4.300% 03/08/26	C	12/30/2021	Various		13,454,634	12,287,000	164,373
404280-BB-4	HSBC HOLDINGS PLC SENIOR UNSECURED 3.900% 05/25/26	C	12/30/2021	AZ Life		5,907,604	5,483,000	20,790
404280-BK-4	HSBC HOLDINGS PLC SENIOR UNSECURED 4.041% 03/13/28	C	12/30/2021	AZ Life		4,861,799	4,503,000	54,084
404280-BT-5	HSBC HOLDINGS PLC SENIOR UNSECURED 4.583% 06/19/29	C	12/30/2021	AZ Life		6,499,647	5,810,000	8,136
404280-CC-1	HSBC HOLDINGS PLC SENIOR UNSECURED 3.973% 05/22/30	C	12/30/2021	Various		33,059,215	30,527,000	128,022
423012-AD-5	HEINEKEN NV SENIOR UNSECURED 2.750% 04/01/23	C	12/30/2021	AZ Life		5,114,400	5,007,000	34,041
423012-AE-3	HEINEKEN NV SENIOR UNSECURED 4.000% 10/01/42	C	12/30/2021	AZ Life		95,192	82,000	811
44841D-AB-8	HUTCHISON WHAMPOA FIN SENIOR UNSECURED 3.625% 10/31/24	C	12/30/2021	AZ Life		6,176,437	5,810,000	35,102
44962L-AJ-6	IHS MARKIT LTD SENIOR UNSECURED 4.250% 05/01/29	D	12/30/2021	Various		8,168,940	7,168,000	49,927
453140-AB-1	IMPERIAL BRANDS FINANCE SENIOR UNSECURED 3.500% 02/11/23	C	12/30/2021	Various		14,950,596	14,675,000	198,316
453140-AF-2	IMPERIAL BRANDS FINANCE SENIOR UNSECURED 4.250% 07/21/25	C	12/30/2021	Various		2,099,336	1,956,000	36,716
456837-AH-6	ING GROEP NV SENIOR UNSECURED 3.950% 03/29/27	C	12/30/2021	Various		4,209,712	3,848,000	38,421
456837-AM-5	ING GROEP NV SENIOR UNSECURED 4.550% 10/02/28	C	12/30/2021	AZ Life		16,577,574	14,490,000	161,161
456837-AQ-6	ING GROEP NV SENIOR UNSECURED 4.050% 04/09/29	D	12/30/2021	AZ Life		31,629,542	28,417,000	258,950
456837-AW-3	ING GROEP NV SENIOR UNSECURED 2.727% 04/01/32	C	12/30/2021	AZ Life		1,629,802	1,601,000	10,794
46653K-AA-6	JAB HOLDINGS BV SENIOR UNSECURED 2.200% 11/23/30	C	12/30/2021	AZL - Core Active		4,335,571	4,438,000	10,035
46653K-AB-4	JAB HOLDINGS BV SENIOR UNSECURED 3.750% 05/28/51	C	12/30/2021	AZ Life		319,569	297,000	990
478375-AH-1	JOHNSON CONTROLS INTL PL SENIOR UNSECURED 6.000% 01/15/36	C	12/30/2021	AZ Life		149,153	109,000	2,998
478375-AK-4	JOHNSON CONTROLS INTL PL SENIOR UNSECURED 5.250% 12/01/41	C	12/30/2021	AZ Life		70,501	58,000	245
478375-AL-2	JOHNSON CONTROLS INTL PL SENIOR UNSECURED 4.625% 07/02/44	C	12/30/2021	AZ Life		345,712	290,000	6,632
500472-AC-9	PHILIPS ELECTRONICS NV SENIOR UNSECURED 6.875% 03/11/38	C	12/30/2021	AZ Life		388,573	268,000	5,579
50220P-AD-5	LSEGA FINANCING PLC SENIOR UNSECURED 2.500% 04/06/31	C	12/30/2021	AZ Life		18,343,198	18,330,000	106,925
50247V-AA-7	LYB INTL FINANCE BV SENIOR UNSECURED 4.000% 07/15/23	C	12/30/2021	AZ Life		13,546,899	12,969,000	237,765
50247V-AC-3	LYB INTL FINANCE BV SENIOR UNSECURED 4.875% 03/15/44	C	12/30/2021	AZ Life		269,456	220,000	3,128
532522-AA-7	LIMA METRO LINE 2 FIN LT 1ST LIEN SECURED 5.875% 07/05/34	C	12/30/2021	AZ Life		2,551,850	2,235,994	61,992
539439-AQ-2	LLOYDS BANKING GROUP PLC SENIOR UNSECURED 3.574% 11/07/28	C	12/30/2021	Various		35,427,149	33,254,000	174,973
539439-AT-6	LLOYDS BANKING GROUP PLC SENIOR UNSECURED 4.550% 08/16/28	C	12/30/2021	AZ Life		15,042,876	13,245,000	224,319
53944V-AH-2	LLOYDS BANK PLC SENIOR UNSECURED 3.500% 05/14/25	C	12/30/2021	Various		2,769,911	2,613,000	11,686
53944V-AD-5	LLOYDS BANKING GROUP PLC SENIOR UNSECURED 3.750% 01/11/27	C	12/30/2021	AZ Life		6,030,968	5,577,000	98,178
55608J-AK-4	MACQUARIE GROUP LTD SENIOR UNSECURED 3.763% 11/28/28	C	12/30/2021	AZ Life		7,813,608	7,263,000	24,294
606822-AD-6	MITSUBISHI UFJ FIN GRP SENIOR UNSECURED 3.850% 03/01/26	C	12/30/2021	Various		16,665,455	15,411,000	196,126
606822-AJ-3	MITSUBISHI UFJ FIN GRP SENIOR UNSECURED 2.757% 09/13/26	C	12/30/2021	AZ Life		2,828,376	2,722,000	22,305
606822-AN-4	MITSUBISHI UFJ FIN GRP SENIOR UNSECURED 3.677% 02/22/27	C	12/30/2021	AZL - Core Active		1,572,531	1,452,000	18,983
606822-AR-5	MITSUBISHI UFJ FIN GRP SENIOR UNSECURED 3.287% 07/25/27	C	12/30/2021	AZ Life		10,849,206	10,167,000	143,887
606822-AV-6	MITSUBISHI UFJ FIN GRP SENIOR UNSECURED 3.961% 03/02/28	C	12/30/2021	AZ Life		5,630,174	5,084,000	66,007
606822-BB-9	MITSUBISHI UFJ FIN GRP SENIOR UNSECURED 4.286% 07/26/38	C	12/30/2021	AZ Life		1,411,684	1,186,000	21,745
606822-BC-7	MITSUBISHI UFJ FIN GRP SENIOR UNSECURED 4.050% 09/11/28	C	12/30/2021	AZ Life		22,302,129	19,924,000	244,318
606822-BK-9	MITSUBISHI UFJ FIN GRP SENIOR UNSECURED 3.751% 07/18/39	C	12/30/2021	AZ Life		258,442	230,000	3,882
606822-BM-5	MITSUBISHI UFJ FIN GRP SENIOR UNSECURED 3.195% 07/18/29	C	12/30/2021	Various		11,042,724	10,472,000	150,561
606822-BR-4	MITSUBISHI UFJ FIN GRP SENIOR UNSECURED 2.559% 02/25/30	C	12/30/2021	AZ Life		390,499	388,000	3,448
606822-BU-7	MITSUBISHI UFJ FIN GRP SENIOR UNSECURED 2.048% 07/17/30	C	12/30/2021	AZ Life		5,676,429	5,857,000	54,311
60687Y-AD-1	MIZUHO FINANCIAL GROUP SENIOR UNSECURED 3.477% 04/12/26	C	12/30/2021	AZ Life		5,647,473	5,301,000	39,935
60687Y-AG-4	MIZUHO FINANCIAL GROUP SENIOR UNSECURED 2.839% 09/13/26	C	12/30/2021	AZ Life		2,755,125	2,650,000	22,361
60687Y-AM-1	MIZUHO FINANCIAL GROUP SENIOR UNSECURED 3.170% 09/11/27	C	12/30/2021	AZ Life		1,506,285	1,431,000	13,735
60687Y-AR-0	MIZUHO FINANCIAL GROUP SENIOR UNSECURED 4.018% 03/05/28	C	12/30/2021	AZ Life		7,257,597	6,550,000	84,071
60687Y-AT-6	MIZUHO FINANCIAL GROUP SENIOR UNSECURED 4.254% 09/11/29	C	12/30/2021	AZ Life		8,072,931	7,244,000	93,304
60687Y-AX-7	MIZUHO FINANCIAL GROUP SENIOR UNSECURED 3.153% 07/16/30	C	12/30/2021	AZ Life		1,156,570	1,105,000	15,872
60687Y-BA-6	MIZUHO FINANCIAL GROUP SENIOR UNSECURED 2.869% 09/13/30	C	12/30/2021	AZ Life		1,508,789	1,465,000	12,492
60687Y-BH-1	MIZUHO FINANCIAL GROUP SENIOR UNSECURED 2.201% 07/10/31	C	12/30/2021	AZ Life		27,729,195	28,423,000	295,418
60687Y-BL-2	MIZUHO FINANCIAL GROUP SENIOR UNSECURED 1.979% 09/08/31	C	12/30/2021	Various		9,893,412	10,336,000	63,638

SCHEDULE D - PART 3

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

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60687Y-BQ-1	MIZUHO FINANCIAL GROUP SENIOR UNSECURED 2.172% 05/22/32	C	12/30/2021	AZ Life		11,697,099	12,057,000	27,643
62878U-2B-7	NBN CO LTD SENIOR UNSECURED 2.625% 05/05/31	C	12/30/2021	AZ Life		452,863	451,000	1,809
62954H-AF-5	NXP BV/NXP FDG/NXP USA SENIOR UNSECURED 3.250% 05/11/41	C	12/30/2021	AZ Life		208,944	208,000	920
62954W-AE-5	NTT FINANCE CORP SENIOR UNSECURED 2.065% 04/03/31	C	12/30/2021	AZ Life		3,981,012	3,997,000	19,947
638602-BP-6	NATIONWIDE BLDG SOCIETY SENIOR PREFERRED 3.900% 07/21/25	C	12/30/2021	AZL - Core Active		1,565,343	1,452,000	25,011
63861V-AE-7	NATIONWIDE BLDG SOCIETY Sr Non Preferred 3.960% 07/18/30	C	12/30/2021	AZ Life		1,470,795	1,341,000	23,897
654744-AD-3	NISSAN MOTOR CO SENIOR UNSECURED 4.810% 09/17/30	C	12/30/2021	AZL - Core Active		3,278,572	2,936,000	40,405
65535H-AQ-2	NOMURA HOLDINGS INC SENIOR UNSECURED 3.103% 01/16/30	C	12/30/2021	AZ Life		3,231,743	3,141,000	44,401
65535H-AS-8	NOMURA HOLDINGS INC SENIOR UNSECURED 2.679% 07/16/30	C	12/30/2021	AZ Life		19,009,548	19,137,000	233,554
685218-AB-5	ORANGE SA SENIOR UNSECURED 5.500% 02/06/44	C	12/30/2021	AZ Life		656,546	484,000	10,648
686330-AN-1	ORIX CORP SENIOR UNSECURED 2.250% 03/09/31	C	12/30/2021	AZ Life		4,519,809	4,547,000	31,545
69370R-AF-4	PERTAMINA PERSERO PT SENIOR UNSECURED 3.100% 01/21/30	C	12/30/2021	AZL Emerging Markets PIMCO		7,789,714	7,628,000	104,440
70501V-AA-6	PEARSON FUNDING FIVE PLC SENIOR UNSECURED 3.250% 05/08/23	C	12/30/2021	AZ Life		10,044,334	9,917,000	46,555
714264-AK-4	PERNOD RICARD SA SENIOR UNSECURED 5.500% 01/15/42	C	12/30/2021	AZ Life		393,974	293,000	7,386
714295-AA-0	PERRIGO FINANCE UNLIMITD SENIOR UNSECURED 4.900% 12/15/44	C	12/30/2021	AZ Life		1,086,753	1,103,000	2,252
71429M-AB-1	PERRIGO FINANCE UNLIMITE SENIOR UNSECURED 4.375% 03/15/26	C	12/30/2021	AZ Life		1,313,555	1,229,000	15,683
71429M-AC-9	PERRIGO FINANCE UNLIMITE SENIOR UNSECURED 3.150% 06/15/30	C	12/30/2021	Various		9,757,740	9,651,000	12,667
74365P-AE-8	PROSUS NV SENIOR UNSECURED 3.832% 02/08/51	C	12/30/2021	AZL Emerging Markets PIMCO		3,102,013	3,373,000	50,983
74435K-AA-3	PRUDENTIAL PLC SENIOR UNSECURED 3.125% 04/14/30	C	12/30/2021	AZ Life		9,175,429	8,613,000	56,822
75625Q-AE-9	RECKITT BENCKISER TSY SENIOR UNSECURED 3.000% 06/26/27	C	12/30/2021	AZ Life		1,283,342	1,213,000	404
75968N-AD-3	RENAISSANCERE HOLDINGS L SENIOR UNSECURED 3.600% 04/15/29	D	12/30/2021	AZL - Core Active		3,916,432	3,622,000	27,165
767201-AL-0	RIO TINTO FIN USA LTD SENIOR UNSECURED 5.200% 11/02/40	C	12/30/2021	AZ Life		1,863,445	1,412,000	11,829
76720A-AD-8	RIO TINTO FIN USA PLC SENIOR UNSECURED 4.750% 03/22/42	D	12/30/2021	AZ Life		753,584	593,000	7,668
76720A-AG-1	RIO TINTO FIN USA PLC SENIOR UNSECURED 4.125% 08/21/42	C	12/30/2021	AZ Life		550,095	464,000	6,859
780097-BA-8	NATWEST GROUP PLC SENIOR UNSECURED 4.800% 04/05/26	C	12/30/2021	Various		2,609,301	2,347,000	26,599
780097-BG-5	NATWEST GROUP PLC SENIOR UNSECURED 4.892% 05/18/29	C	12/30/2021	AZ Life		2,229,756	1,955,000	11,158
780641-AH-9	KONINKLIJKE KPN NV SENIOR UNSECURED 8.375% 10/01/30	C	12/30/2021	AZ Life		32,333,218	22,840,000	472,899
78413H-AB-5	SES SENIOR UNSECURED 5.300% 04/04/43	C	12/30/2021	AZ Life		123,344	109,000	1,380
78448T-AE-2	SMBC AVIATION CAPITAL FI SENIOR UNSECURED 3.550% 04/15/24	C	12/30/2021	AZL - Core Active		3,217,846	3,084,000	22,809
78462Q-AE-9	SP POWERASSETS LTD SENIOR UNSECURED 3.000% 09/26/27	C	12/30/2021	AZ Life		521,103	489,000	3,831
78520L-AB-6	SABIC CAPITAL II BV SENIOR UNSECURED 4.500% 10/10/28	C	12/30/2021	AZ Life		6,124,784	5,433,000	54,330
80281L-AG-0	SANTANDER UK GROUP HLDGS SENIOR UNSECURED 3.823% 11/03/28	C	12/30/2021	Various		9,547,076	8,921,000	54,000
80281L-AH-8	SANTANDER UK GROUP HLDGS SENIOR UNSECURED 3.373% 01/05/24	C	12/30/2021	Various		8,829,792	8,636,000	141,600
80281L-AP-0	SANTANDER UK GROUP HLDGS SENIOR UNSECURED 2.896% 03/15/32	C	12/30/2021	AZ Life		392,980	390,000	3,294
80283L-AJ-2	SANTANDER UK PLC SENIOR UNSECURED 4.000% 03/13/24	C	12/30/2021	AZ Life		4,380,552	4,139,000	49,208
806213-AB-0	SCENTRE GROUP TRUST 1/2 SENIOR UNSECURED 3.500% 02/12/25	C	12/30/2021	AZ Life		5,350,046	5,084,000	68,210
806213-AD-6	SCENTRE GROUP TRUST 1/2 SENIOR UNSECURED 3.250% 10/28/25	C	12/30/2021	AZ Life		1,724,576	1,641,000	9,185
80622G-AC-8	SCENTRE GROUP TRUST 1/2 SENIOR UNSECURED 3.750% 03/23/27	C	12/30/2021	AZ Life		3,122,032	2,904,000	29,343
822582-AD-4	SHELL INTERNATIONAL FIN SENIOR UNSECURED 6.375% 12/15/38	C	12/30/2021	Various		1,734,210	1,199,000	3,185
822582-AN-2	SHELL INTERNATIONAL FIN SENIOR UNSECURED 5.500% 03/25/40	C	12/30/2021	AZ Life		266,143	197,000	2,859
822582-AY-8	SHELL INTERNATIONAL FIN SENIOR UNSECURED 4.550% 08/12/43	C	12/30/2021	Various		1,151,555	928,000	16,186
822582-BQ-4	SHELL INTERNATIONAL FIN SENIOR UNSECURED 4.000% 05/10/46	C	12/30/2021	AZ Life		1,146,940	988,000	5,489
822582-BX-9	SHELL INTERNATIONAL FIN SENIOR UNSECURED 2.500% 09/12/26	C	12/30/2021	AZ Life		851,088	815,000	6,113
822582-BY-7	SHELL INTERNATIONAL FIN SENIOR UNSECURED 3.750% 09/12/46	C	12/30/2021	AZ Life		1,326,505	1,186,000	13,343
82481L-AD-1	SHIRE ACQ INV IRELAND DA SENIOR UNSECURED 3.200% 09/23/26	C	12/30/2021	Various		3,030,056	2,860,000	24,660
826200-AD-9	SIEMENS FINANCIERINGSMAT SENIOR UNSECURED 6.125% 08/17/26	C	12/30/2021	AZ Life		9,101,975	7,638,000	172,836
82620K-AF-0	SIEMENS FINANCIERINGSMAT SENIOR UNSECURED 4.400% 05/27/45	C	12/30/2021	AZ Life		1,478,171	1,186,000	4,784
82620K-AU-7	SIEMENS FINANCIERINGSMAT SENIOR UNSECURED 3.400% 03/16/27	C	12/30/2021	AZ Life		5,475,112	5,084,000	49,936
83368R-AM-4	SOCIETE GENERALE SENIOR UNSECURED 4.750% 09/14/28	C	12/30/2021	AZ Life		9,346,898	8,239,000	115,232
83368R-BD-3	SOCIETE GENERALE SENIOR UNSECURED 2.889% 06/09/32	C	12/30/2021	AZ Life		5,170,428	5,195,000	8,755
84612M-AA-3	SP GROUP TREASURY PTE SENIOR UNSECURED 3.375% 02/27/29	C	12/30/2021	Various		9,888,966	9,055,000	104,415
853254-BS-8	STANDARD CHARTERED PLC SENIOR UNSECURED 4.644% 04/01/31	C	12/30/2021	AZ Life		35,024,555	31,010,000	356,026
853254-CC-2	STANDARD CHARTERED PLC SENIOR UNSECURED 2.678% 06/29/32	C	12/30/2021	Various		18,572,862	18,949,000	1,410
85771P-AQ-5	STATOIL ASA SENIOR UNSECURED 4.800% 11/08/43	C	12/30/2021	AZ Life		1,009,139	789,000	5,470
86210M-AC-0	STORA ENSO OYJ SENIOR UNSECURED 7.250% 04/15/36	C	12/30/2021	AZ Life		138,412	104,000	1,571
865622-BE-3	SUMITOMO MITSUI BANKING SENIOR UNSECURED 3.950% 07/19/23	C	12/30/2021	AZ Life		3,040,081	2,904,000	51,300
865622-BN-3	SUMITOMO MITSUI BANKING SENIOR UNSECURED 3.400% 07/11/24	C	12/30/2021	AZ Life		3,055,298	2,904,000	46,351
86562M-AC-4	SUMITOMO MITSUI FINL GRP SENIOR UNSECURED 3.784% 03/09/26	C	12/30/2021	Various		6,402,301	5,939,000	69,292
86562M-AF-7	SUMITOMO MITSUI FINL GRP SENIOR UNSECURED 2.632% 07/14/26	C	12/30/2021	AZ Life		1,686,030	1,631,000	19,795
86562M-AK-6	SUMITOMO MITSUI FINL GRP SENIOR UNSECURED 3.010% 10/19/26	C	12/30/2021	Various		2,559,739	2,446,000	14,520
86562M-AR-1	SUMITOMO MITSUI FINL GRP SENIOR UNSECURED 3.364% 07/12/27	C	12/30/2021	AZ Life		7,999,860	7,480,000	117,426
86562M-AV-2	SUMITOMO MITSUI FINL GRP SENIOR UNSECURED 3.352% 10/18/27	C	12/30/2021	AZ Life		3,532,778	3,312,000	22,204
86562M-BP-4	SUMITOMO MITSUI FINL GRP SENIOR UNSECURED 3.040% 07/16/29	C	12/30/2021	AZ Life		1,387,867	1,334,000	18,474
86562M-BW-9	SUMITOMO MITSUI FINL GRP SENIOR UNSECURED 2.750% 01/15/30	C	12/30/2021	AZ Life		18,338,455	17,975,000	226,560
86562M-CB-4	SUMITOMO MITSUI FINL GRP SENIOR UNSECURED 2.130% 07/08/30	C	12/30/2021	AZ Life		46,611,778	47,858,000	487,035

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
86562M-CE-8	SUMITOMO MITSUI FINL GRP SENIOR UNSECURED 1.710% 01/12/31	C	12/30/2021	AZL - Core Active		2,268,965	2,415,000	19,272
87124V-AD-1	SYDNEY AIRPORT FINANCE 1ST LIEN SECURED 3.900% 03/22/23	C	12/30/2021	Various		5,582,196	5,409,000	57,426
87164K-AC-8	SYNGENTA FINANCE NV SENIOR UNSECURED 5.182% 04/24/28	C	12/30/2021	AZ Life		734,432	655,000	6,223
874060-AW-6	TAKEDA PHARMACEUTICAL SENIOR UNSECURED 5.000% 11/26/28	C	12/30/2021	Various		9,145,151	7,826,000	36,956
874060-AY-2	TAKEDA PHARMACEUTICAL SENIOR UNSECURED 3.025% 07/09/40	C	12/30/2021	AZ Life		6,987,719	6,956,000	99,949
879385-AD-4	TELEFONICA EUROPE BV SENIOR UNSECURED 8.250% 09/15/30	C	12/30/2021	AZ Life		9,893,262	7,016,000	168,823
87938W-AC-7	TELEFONICA EMISIONES SAU SENIOR UNSECURED 7.045% 06/20/36	C	12/30/2021	AZ Life		506,684	356,000	697
87938W-AT-0	TELEFONICA EMISIONES SAU SENIOR UNSECURED 4.103% 03/08/27	C	12/30/2021	Various		12,106,581	11,017,000	140,631
87938W-AV-5	TELEFONICA EMISIONES SAU SENIOR UNSECURED 4.665% 03/06/38	C	12/30/2021	AZ Life		221,775	194,000	2,866
87969N-AD-7	TELSTRA CORP LTD SENIOR UNSECURED 3.125% 04/07/25	C	12/30/2021	Various		1,562,795	1,489,000	10,728
87973P-AE-4	TEMASEK FINANCIAL I LTD SENIOR UNSECURED 3.625% 08/01/28	C	12/30/2021	AZ Life		4,213,243	3,777,000	56,668
88032W-AN-6	TENCENT HOLDINGS LTD SENIOR UNSECURED 3.975% 04/11/29	D	12/30/2021	AZ Life		10,198,502	9,394,000	81,943
88032X-AG-9	TENCENT HOLDINGS LTD SENIOR UNSECURED 3.595% 01/19/28	C	12/30/2021	AZ Life		6,311,049	5,955,000	95,742
881575-AC-8	TESCO PLC SENIOR UNSECURED 6.150% 11/15/37	C	12/30/2021	AZ Life		280,897	218,000	1,676
89153V-AG-4	TOTALENERGIES CAP INTL SENIOR UNSECURED 3.700% 01/15/24	C	12/30/2021	AZ Life		4,574,153	4,357,000	73,887
89153V-AV-1	TOTALENERGIES CAP INTL SENIOR UNSECURED 3.127% 05/29/50	C	12/30/2021	AZ Life		166,155	164,000	442
89153V-AW-9	TOTALENERGIES CAP INTL SENIOR UNSECURED 3.386% 06/29/60	C	12/30/2021	AZ Life		61,973	59,000	6
89400P-AE-3	TRANSURBAN FINANCE CO SENIOR SECURED 4.125% 02/02/26	C	12/30/2021	AZ Life		2,102,844	1,936,000	32,831
902613-AA-6	UBS GROUP AG SENIOR UNSECURED 3.126% 08/13/30	C	12/30/2021	AZ Life		470,550	451,000	5,364
902613-AE-8	UBS GROUP AG SENIOR UNSECURED 2.095% 02/11/32	C	12/30/2021	AZ Life		4,989,910	5,168,000	41,803
90351D-AB-3	UBS GROUP FUNDING SWITZE SENIOR UNSECURED 4.125% 09/24/25	D	12/30/2021	Various		6,246,409	5,788,000	63,667
90351D-AF-4	UBS GROUP FUNDING SWITZE SENIOR UNSECURED 4.125% 04/15/26	C	12/30/2021	Various		15,276,006	14,017,000	120,458
90352J-AC-7	UBS GROUP FUNDING SWITZE SENIOR UNSECURED 4.253% 03/23/28	C	12/30/2021	Various		2,949,379	2,672,000	30,619
91911T-AE-3	VALE OVERSEAS LIMITED SENIOR UNSECURED 8.250% 01/17/34	D	12/30/2021	AZ Life		133,237	95,000	3,548
91911T-AH-6	VALE OVERSEAS LIMITED SENIOR UNSECURED 6.875% 11/21/36	C	12/30/2021	AZ Life		486,325	366,000	2,725
91911T-AK-9	VALE OVERSEAS LIMITED SENIOR UNSECURED 6.875% 11/10/39	C	12/30/2021	AZ Life		245,450	183,000	1,746
927320-AA-9	VINCI SA SENIOR UNSECURED 3.750% 04/10/29	C	12/30/2021	AZL - Core Active		3,872,375	3,550,000	29,582
92857T-AH-0	VODAFONE GROUP PLC SENIOR UNSECURED 7.875% 02/15/30	C	12/30/2021	AZ Life		7,565,417	5,450,000	160,944
92857W-AQ-3	VODAFONE GROUP PLC SENIOR UNSECURED 6.150% 02/27/37	C	12/30/2021	AZ Life		501,893	373,000	7,837
92857W-BD-1	VODAFONE GROUP PLC SENIOR UNSECURED 4.375% 02/19/43	C	12/30/2021	AZ Life		341,426	295,000	4,695
92857W-BK-5	VODAFONE GROUP PLC SENIOR UNSECURED 4.375% 05/30/28	C	12/30/2021	Various		4,395,113	3,910,000	14,254
92857W-BL-3	VODAFONE GROUP PLC SENIOR UNSECURED 5.000% 05/30/38	C	12/30/2021	AZ Life		83,653	68,000	282
92857W-BM-1	VODAFONE GROUP PLC SENIOR UNSECURED 5.250% 05/30/48	C	12/30/2021	AZ Life		1,232,500	957,000	4,186
92857W-BS-8	VODAFONE GROUP PLC SENIOR UNSECURED 4.875% 06/19/49	C	12/30/2021	AZ Life		219,953	176,000	261
92857W-BU-3	VODAFONE GROUP PLC SENIOR UNSECURED 4.250% 09/17/50	C	12/30/2021	AZ Life		70,092	61,000	741
92928W-AH-8	WMC FINANCE USA SENIOR UNSECURED 6.250% 05/15/33	C	12/30/2021	AZ Life		261,879	197,000	1,538
92936M-AE-7	WPP FINANCE 2010 SENIOR UNSECURED 5.625% 11/15/43	C	12/30/2021	AZ Life		86,731	73,000	512
961214-DK-6	WESTPAC BANKING CORP SENIOR UNSECURED 3.350% 03/08/27	C	12/30/2021	AZ Life		218,999	203,000	2,115
980236-AM-5	WOODSIDE FINANCE LTD SENIOR UNSECURED 3.650% 03/05/25	C	12/30/2021	AZ Life		1,686,374	1,613,000	18,806
980236-AQ-6	WOODSIDE FINANCE LTD SENIOR UNSECURED 4.500% 03/04/29	C	12/30/2021	AZ Life		3,866,946	3,466,000	50,256
AM2179-64-7	EMPRESA DE TRANSPORTE ME SENIOR UNSECURED 5.000% 01/25/47	C	12/30/2021	AZL Emerging Markets PIMCO		707,657	609,000	13,109
AN1790-33-5	SURA ASSET MANAGEMENT SENIOR UNSECURED 4.375% 04/11/27	C	12/30/2021	AZL Emerging Markets PIMCO		7,108,197	6,614,000	63,498
A05022-77-4	CODELCO INC SENIOR UNSECURED 3.625% 08/01/27	C	12/30/2021	Various		2,264,002	2,139,000	32,091
A05023-02-0	CODELCO INC SENIOR UNSECURED 4.500% 08/01/47	C	12/30/2021	AZ Life		998,792	871,000	16,221
A05755-26-6	BANCO GENERAL SA SENIOR UNSECURED 4.125% 08/07/27	C	12/30/2021	AZL Emerging Markets PIMCO		5,229,890	4,882,000	79,993
AP1093-63-6	EMPRESA NACIONAL DEL PET SENIOR UNSECURED 4.500% 09/14/47	C	12/30/2021	AZL Emerging Markets PIMCO		8,975,584	9,147,000	121,197
AP5642-59-4	GERDAU TRADE INC SENIOR UNSECURED 4.875% 10/24/27	C	12/30/2021	AZL Emerging Markets PIMCO		6,923,941	6,342,000	56,681
AP6574-19-2	ABU DHABI CRUDE OIL SENIOR SECURED 4.600% 11/02/47	D	12/30/2021	AZL Emerging Markets PIMCO		8,844,634	7,486,000	172,177
AV5452-63-7	INDONESIA ASAHAN ALUMINI SENIOR UNSECURED 6.530% 11/15/28	C	12/30/2021	AZL Emerging Markets PIMCO		11,102,647	9,223,000	75,282
AV5452-68-6	INDONESIA ASAHAN ALUMINI SENIOR UNSECURED 6.757% 11/15/48	C	12/30/2021	AZL Emerging Markets PIMCO		1,162,290	901,000	7,609
AX8006-40-2	QNB FINANCE LTD SENIOR UNSECURED 3.500% 03/28/24	D	12/30/2021	AZL Emerging Markets PIMCO		4,289,131	4,098,000	36,653
AZ6364-18-8	DP WORLD CRESCENT LTD SENIOR UNSECURED 3.875% 07/18/29	D	12/30/2021	AZL Emerging Markets PIMCO		9,730,521	9,146,000	159,482
BJ2949-71-4	BANK MANDIRI PT SENIOR UNSECURED 4.750% 05/13/25	D	12/30/2021	AZL Emerging Markets PIMCO		3,223,418	2,963,000	18,374
EJ6770-26-1	PERTAMINA PERSERO PT SENIOR UNSECURED 4.300% 05/20/23	C	12/30/2021	AZL Emerging Markets PIMCO		2,124,472	2,044,000	9,765
EJ9044-82-1	EMPRESA NACIONAL DE TELE SENIOR UNSECURED 4.875% 10/30/24	C	12/30/2021	AZ Life		4,418,416	4,193,000	34,067
EK0448-84-6	TRUST F/1401 SENIOR UNSECURED 6.950% 01/30/44	C	12/30/2021	AZL Emerging Markets PIMCO		400,570	328,000	9,497
EK2443-36-5	GTL TRADE FINANCE INC SENIOR UNSECURED 5.893% 04/29/24	C	12/30/2021	AZ Life		1,063,575	978,000	9,765
EK4069-04-4	GNL QUINTERO SA SENIOR UNSECURED 4.634% 07/31/29	C	12/30/2021	AZ Life		1,675,085	1,578,391	32,379
EK8803-17-4	PT PELABUHAN INDO II SENIOR UNSECURED 5.375% 05/05/45	C	12/30/2021	AZL Emerging Markets PIMCO		235,500	200,000	1,641
EK9717-50-6	LIMA METRO LINE 2 FIN LT 1ST LIEN SECURED 5.875% 07/05/34	C	12/30/2021	AZL Emerging Markets PIMCO		3,923,991	3,438,295	95,324
N7163R-AA-1	PROSUS NV SENIOR UNSECURED 3.680% 01/21/30	C	12/30/2021	AZL Emerging Markets PIMCO		3,947,394	3,848,000	62,542
P3143N-AU-8	CODELCO INC SENIOR UNSECURED 4.875% 11/04/44	C	12/30/2021	AZ Life		1,336,960	1,127,000	8,545
P9339S-AQ-7	TRANSELEC SA SENIOR UNSECURED 4.250% 01/14/25	C	12/30/2021	AZ Life		2,052,750	1,955,000	38,312
UV3450-11-0	MINMETALS BOUNTEOUS FIN SENIOR UNSECURED 4.750% 07/30/25	D	12/30/2021	AZL Emerging Markets PIMCO		2,170,348	2,002,000	39,622
ZP3319-34-7	CODELCO INC SENIOR UNSECURED 3.150% 01/14/30	C	12/30/2021	AZL Emerging Markets PIMCO		8,781,887	8,580,000	124,624

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Z02590-68-0	MAF SUKUK LTD SENIOR UNSECURED 3.933% 02/28/30	D	12/30/2021	AZL Emerging Markets PIMCO		6,300,812	5,895,000	78,561
Z07813-68-1	PTTEP TREASURY CENTER CO SENIOR UNSECURED 3.903% 12/06/59	C	12/30/2021	AZL Emerging Markets PIMCO		215,125	205,000	534
ZR7664-76-9	DP WORLD PLC SENIOR UNSECURED 4.700% 09/30/49	D	12/30/2021	AZL Emerging Markets PIMCO		217,500	200,000	2,350
ZS0947-92-0	SAUDI ARABIAN OIL CO SENIOR UNSECURED 4.250% 04/16/39	D	12/30/2021	AZL Emerging Markets PIMCO		235,522	209,000	1,826
ZS5181-57-4	MAF SUKUK LTD SENIOR UNSECURED 4.638% 05/14/29	D	12/30/2021	AZL Emerging Markets PIMCO		7,409,151	6,693,000	39,665
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						7,678,037,525	7,001,658,013	63,327,284
05254H-AA-2	AUSTRALIA AND NEW ZEALAND BANKING	D	09/17/2021	CITIGROUP GLOBAL MARKETS, INC		3,511,466	2,971,000	52,149
054536-AA-5	AXA SUBORDINATED 8.600% 12/15/30	C	12/30/2021	AZ Life		15,250,633	10,618,000	38,048
05565A-HN-6	BNP PARIBAS SA	D	09/23/2021	BNP PARIBAS SECURITIES CORP		14,323,943	13,044,000	318,061
456837-AR-4	ING GROEP NV	D	09/16/2021	CREDIT SUISSE SECURITIES (USA) LLC		15,575,000	14,000,000	277,278
780097-BQ-3	NATWEST GROUP PLC	D	12/10/2021	RBC CAPITAL MARKETS, LLC		7,416,869	6,700,000	85,567
90352J-AF-0	UBS GROUP AG	D	09/17/2021	CREDIT SUISSE SECURITIES (USA) LLC		16,556,250	15,000,000	147,482
949746-TF-8	WELLS FARGO & COMPANY		06/22/2021	EXCHANGE		15,000,121	15,000,000	33,540
4899999. Subtotal - Bonds - Hybrid Securities						87,634,282	77,333,000	952,124
464287-24-2	ISHARES GS CORPORATE BOND INDEX		12/30/2021	AIM ETF MANAGEMENT	0.000	20,079,286		
92189F-43-7	VanEck Fallen Angel High Yield FALLEN ANGEL HI		12/30/2021	AIM ETF MANAGEMENT	0.000	8,245,409		
92206C-81-3	VANGUARD CLOSED END FUND		12/30/2021	AIM ETF MANAGEMENT	0.000	11,048,450		
8099999. Subtotal - Bonds - SVO Identified Funds						39,373,145		
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE LLC		07/19/2021	JP MORGAN SECURITIES LLC		35,745	35,924	
BHM1VQ-Q6-3	BAUSCH HEALTH COMPANIES INC	A	12/31/2021	Various		390,681	441,814	
G3166*-AA-5	COLLER INTL PRTNS VIII LP TERM LN		12/17/2021	GOLDMAN SACHS & CO LLC		18,700,000	18,750,000	
BHM27W-U5-2	ENERGIZER HOLDINGS INC		01/14/2021	JP MORGAN SECURITIES LLC		62,519	62,833	
BHM27X-DY-6	ENERGIZER HOLDINGS INC		01/01/2021	CANCELLED TRADE		(62,519)	(62,833)	
40485*-AB-6	HARBOURVEST STRD SOL IV HOLD LP -B		11/09/2021	NOMURA SECURITIES INTERNATIONAL INC		15,000,000	15,000,000	
40485*-AA-8	HARBOURVEST STRD SOL IV HOLD LP-A		11/09/2021	NOMURA SECURITIES INTERNATIONAL INC		20,000,000	20,000,000	
40482#-AA-7	HV EIGHT LLC		07/30/2021	NOMURA SECURITIES INTERNATIONAL INC		14,035,000	14,035,000	
52729K-AP-1	LEVEL 3 PARENT LLC		10/14/2021	BANC OF AMERICA SECURITIES LLC		297,000	300,000	
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC		04/08/2021	Various		426,000	400,000	
24736C-BS-2	SKYMILES IP LIMITED		07/22/2021	Various		420,000	400,000	
86277*-AB-1	STRATEGIC PRT FUND VIII TL - 2		06/14/2021	NOMURA SECURITIES INTERNATIONAL INC		44,650,000	44,650,000	
92985*-AA-4	WHITEHORSE LIQ PRTNS III TERM LOAN		06/08/2021	NOMURA SECURITIES INTERNATIONAL INC		24,937,393	24,937,393	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						138,891,819	138,950,132	
8399997. Total - Bonds - Part 3						9,332,159,833	8,423,583,190	75,401,685
8399998. Total - Bonds - Part 5						314,526,107	315,910,258	345,020
8399999. Total - Bonds						9,646,685,940	8,739,493,447	75,746,706
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP		06/08/2021	BANC OF AMERICA SECURITIES LLC	8,250,000.000	8,250,000	100.00	
25746U-DM-8	DOMINION ENERGY INC		12/02/2021	Various	18,105,000.000	18,116,826	100.00	
261398-11-5	DPL HOLDING CORP - DALLAS SER A		06/30/2021	HIMCO OPERATIONAL TRANSACTION	8.250	82,530	1.00	
23989*-12-3	DPL HOLDING CORPORATION		06/30/2021	HIMCO OPERATIONAL TRANSACTION	26.280	262,780	1.00	
476308-11-5	JENSEN HUGHES HOLDINGS CORP		12/31/2021	HIMCO OPERATIONAL TRANSACTION	6,238.780	592,684	1.00	
55331#-11-8	MPE FLOW HOUSE INC		12/31/2021	HIMCO OPERATIONAL TRANSACTION	531.780	55,427	1.00	
BHM298-ZV-1	RED BARN HOLDINGS INC		01/01/2021	HIMCO OPERATIONAL TRANSACTION	630,000.000	630,000	1.00	
BHM28P-L0-7	SLS MSOUTH HOLDINGS LLC - A		02/24/2021	DIRECT WITH ISSUER	124.850	12	1.00	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						27,990,260	XXX	
BHM1PT-U2-8	PLASTIC COMPONENTS INC		09/30/2021	HIMCO OPERATIONAL TRANSACTION	721.360	72,136	1.00	
87403#-12-2	TAILWIND CUMMING HOLDING CORPORATI		09/30/2021	HIMCO OPERATIONAL TRANSACTION	844.250	42,213	1.00	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						114,349	XXX	
8999997. Total - Preferred Stocks - Part 3						28,104,608	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						28,104,608	XXX	
31338#-11-2	FEDERAL HOME LOAN BANK BOSTON		04/06/2021	FEDERAL HOME LOAN BANK OF BOSTON	4,387.000	438,700		
BHM1SD-XT-8	RED BARN HOLDINGS INC		01/01/2021	Various	0.000	(630,000)		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						(191,300)	XXX	
9799997. Total - Common Stocks - Part 3						(191,300)	XXX	
9799998. Total - Common Stocks - Part 5						6,502,591	XXX	
9799999. Total - Common Stocks						6,311,291	XXX	
9899999. Total - Preferred and Common Stocks						34,415,900	XXX	
9999999 - Totals						9,681,101,839	XXX	75,746,706

SCHEDULE D - PART 4

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
250448-AA-1	DESERT SUNLIGHT FUNDING I-GTD		07/07/2021	SCHEDULED REDEMPTION		72,174	72,174	72,174	72,174						72,174				1,921	09/30/2036
362000-JD-7	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		749	749	781	839		(90)		(90)		749				39	03/01/2032
362000-WP-5	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		262	262	274	292		(29)		(29)		262				11	01/01/2032
36200W-TB-7	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		160	160	163	167		(7)		(7)		160				7	11/01/2031
36201C-PY-4	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		1,889	1,889	1,917	1,929		(40)		(40)		1,889				77	01/01/2032
36201E-3C-2	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		1,206	1,206	1,240	1,273		(66)		(66)		1,206				53	05/01/2032
36201F-PK-7	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		17,056	17,056	17,530	18,032		(976)		(976)		17,056				703	05/01/2032
36201F-Q6-7	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		1,129	1,129	1,160	1,184		(55)		(55)		1,129				49	05/01/2032
36201J-EW-5	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		4,050	4,050	4,166	4,250		(200)		(200)		4,050				167	04/01/2032
36201U-AH-7	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		28,106	28,106	29,305	31,214		(3,108)		(3,108)		28,106				667	08/01/2032
36209A-6R-6	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				2	07/01/2030
36209E-VR-0	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		114	114	119	125		(11)		(11)		114				5	10/01/2028
36209S-TU-5	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		2,107	2,107	2,197	2,242		(135)		(135)		2,107				115	06/01/2028
3620A1-X7-8	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		146	146	151	152		(6)		(6)		146				4	06/01/2039
3620A8-LU-5	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		2,761	2,761	2,846	2,859		(98)		(98)		2,761				84	08/01/2039
3620A9-SH-5	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		9,388	9,388	9,679	9,651		(263)		(263)		9,388				303	09/01/2039
3620AC-3Z-5	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		26,913	26,913	27,736	27,739		(826)		(826)		26,913				811	09/01/2039
3620AC-4G-6	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		1,978	1,978	2,038	2,046		(68)		(68)		1,978				53	09/01/2039
36212J-WR-3	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		115	115	116	117		(2)		(2)		115				6	08/01/2030
36213D-3C-0	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		1,204	1,204	1,235	1,231		(27)		(27)		1,204				49	02/01/2032
36213E-YA-8	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		106	106	108	111		(4)		(4)		106				4	04/01/2032
36213S-EB-7	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		432	432	441	453		(20)		(20)		432				19	06/01/2031
36213T-6Y-4	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		4,804	4,804	4,896	4,985		(181)		(181)		4,804				264	10/01/2031
36213V-R2-6	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		6,462	6,462	6,793	6,698		(236)		(236)		6,462				277	11/01/2031
36213X-T5-3	GNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		191	191	205	200		(8)		(8)		191				8	05/01/2032
36225B-G7-7	GNMA 30YR PLATINUM		12/01/2021	SCHEDULED REDEMPTION		998	998	1,032	1,057		(59)		(59)		998				42	12/01/2029
36225B-LL-0	GNMA 30YR PLATINUM		12/01/2021	SCHEDULED REDEMPTION		3,387	3,387	3,503	3,595		(208)		(208)		3,387				142	12/01/2030
36225B-NC-8	GNMA 30YR PLATINUM		12/01/2021	SCHEDULED REDEMPTION		191	191	195	199		(8)		(8)		191				8	05/01/2031
36225B-PM-4	GNMA 30YR PLATINUM		12/01/2021	SCHEDULED REDEMPTION		1,976	1,976	2,035	2,097		(121)		(121)		1,976				83	09/01/2031
36225B-TE-8	GNMA 30YR PLATINUM		12/01/2021	SCHEDULED REDEMPTION		12,652	12,652	13,192	14,099		(1,447)		(1,447)		12,652				472	05/01/2032
36179U-CA-8	GNMA2 30YR		12/01/2021	SCHEDULED REDEMPTION		162,796	162,796	162,491	162,485		311		311		162,796				3,140	09/01/2048
36179U-CB-6	GNMA2 30YR		12/01/2021	Various		1,315,269	1,278,956	1,304,935	1,305,108		(9,566)		(9,566)		1,295,542		19,728	19,728	38,259	09/01/2048
36202E-3E-7	GNMA2 30YR		12/01/2021	SCHEDULED REDEMPTION		27,420	27,420	27,977	27,928		(508)		(508)		27,420				693	03/01/2039
36202F-CN-4	GNMA2 30YR		12/01/2021	SCHEDULED REDEMPTION		13,379	13,379	13,530	13,503		(124)		(124)		13,379				340	11/01/2039
36202F-DB-9	GNMA2 30YR		12/01/2021	SCHEDULED REDEMPTION		13,742	13,742	14,098	14,031		(289)		(289)		13,742				357	12/01/2039
36202F-E6-9	GNMA2 30YR		12/01/2021	SCHEDULED REDEMPTION		37,552	37,552	37,932	37,960		(409)		(409)		37,552				968	03/01/2040
36202F-EH-5	GNMA2 30YR		12/01/2021	SCHEDULED REDEMPTION		26,502	26,502	26,708	26,686		(184)		(184)		26,502				693	02/01/2040
36202F-GW-0	GNMA2 30YR		12/01/2021	SCHEDULED REDEMPTION		17,589	17,589	19,546	19,916		(2,327)		(2,327)		17,589				462	06/01/2040
36202F-HY-5	GNMA2 30YR		12/01/2021	SCHEDULED REDEMPTION		198,166	198,166	211,756	212,787		(14,621)		(14,621)		198,166				5,799	07/01/2040
36202F-LP-9	GNMA2 30YR		12/01/2021	SCHEDULED REDEMPTION		65,170	65,170	68,243	68,583		(3,413)		(3,413)		65,170				1,727	10/01/2040
3620AR-JT-9	GNMA2 30YR		12/01/2021	SCHEDULED REDEMPTION		64,043	64,043	66,482	66,180		(2,137)		(2,137)		64,043				1,852	10/01/2040
38377K-A5-9	GNR_10-112		12/01/2021	SCHEDULED REDEMPTION		194,154	194,154	220,608	198,893		(4,739)		(4,739)		194,154				8,724	06/01/2027
38378N-HQ-9	GNR_13-175 IS		12/16/2021	PREPAYMENT PENALTY		49,844													49,844	05/01/2055
38378X-TX-9	GNR_14-148 IS		12/16/2021	PREPAYMENT PENALTY		315,526													315,526	10/01/2056
38380J-DW-5	GNR_17-168 IS		12/16/2021	PREPAYMENT PENALTY		103,712													103,712	12/01/2059
38380J-ND-6	GNR_18-10 IS		12/16/2021	PREPAYMENT PENALTY		2,482,532													2,482,532	04/01/2060
38380J-8R-2	GNR_18-95 IS		12/16/2021	PREPAYMENT PENALTY		511,572													511,572	01/01/2060
38380N-KC-2	GNR_19-105 IS		12/16/2021	PREPAYMENT PENALTY		2,291,031													2,291,031	08/01/2061
38380M-G5-4	GNR_19-14 IS		12/16/2021	PREPAYMENT PENALTY		1,171,736													1,171,736	11/01/2060
38380M-K7-5	GNR_19-17 IS		12/16/2021	PREPAYMENT PENALTY		527,351													527,351	12/01/2060
38380M-E9-8	GNR_19-8 IS		12/16/2021	PREPAYMENT PENALTY		913,545													913,545	11/01/2060
38380N-5G-0	GNR_20-25 IS		12/16/2021	PREPAYMENT PENALTY		2,327,676													2,327,676	01/01/2062
48247U-AA-3	KSBA_13-1 IS		11/17/2021	BMO CAPITAL MARKETS CORP.		21,700		41,092	65,700		(7,287)		(7,287)		58,414		(36,713)	(36,713)	10,476	08/25/2036
48248X-AA-6	KSBA_13-2 IS		11/17/2021	BMO CAPITAL MARKETS CORP.		22,929		37,972	53,807		(8,632)		(8,632)		45,176		(22,247)	(22,247)	11,660	03/25/2039
48247F-AA-6	KSBA_13-4 IS		11/17/2021	BMO CAPITAL MARKETS CORP.		17,670		30,490	59,232		(4,909)		(4,909)		54,323		(36,653)	(36,653)	7,916	03/25/2035

SCHEDULE D - PART 4

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
48249F-AA-4	KSBA_14-1 IS		11/17/2021	BMO CAPITAL MARKETS CORP.		9,814		31,856	45,645		(6,442)		(6,442)		39,203		(29,389)	(29,389)	9,098	10/25/2032
48249G-AA-2	KSBA_14-2 IS		11/17/2021	BMO CAPITAL MARKETS CORP.		22,506		47,636	135,719		(2,606)		(2,606)		133,113		(110,607)	(110,607)	9,797	04/25/2040
48249K-AA-3	KSBA_14-3 IS		11/16/2021	BMO CAPITAL MARKETS CORP.		20,392		27,495	30,087		(7,594)		(7,594)		22,494		(2,102)	(2,102)	9,039	05/25/2039
83162C-VN-0	SBAP_13-20E		02/12/2021	BOK FINANCIAL SECURITIES, INC.		396,452	378,193	351,365	363,644		585		585		364,229		32,223	32,223	2,327	05/01/2033
83162C-VV-2	SBAP_13-20J		02/12/2021	BOK FINANCIAL SECURITIES, INC.		228,106	209,092	209,092	209,092						209,092		19,014	19,014	2,682	10/01/2033
83162C-ZZ-9	SBAP_18-20K		03/08/2021	FTN FINANCIAL SECURITIES CORP.		3,148,623	2,842,499	2,842,499	2,842,499						2,842,499		306,124	306,124	39,724	11/01/2038
83162C-ZS-5	SBAP_18-25B		03/08/2021	Various		1,740,092	1,580,883	1,580,883	1,580,883						1,580,883		159,209	159,209	36,268	08/01/2043
83162C-A2-9	SBAP_18-25E		03/08/2021	FTN FINANCIAL SECURITIES CORP.		2,793,940	2,499,646	2,499,646	2,499,646						2,499,646		294,294	294,294	36,106	11/01/2043
912810-SF-6	TREASURY BOND		06/30/2021	BARCLAYS CAPITAL INC		3,347,859	2,800,000	2,847,469	2,845,697		(528)		(528)		2,845,169		502,690	502,690	73,558	02/15/2049
912810-SS-8	TREASURY BOND		01/25/2021	Various		112,589,590	117,300,000	116,167,551	116,168,879		2,019		2,019		116,170,898		(3,581,308)	(3,581,308)	379,119	11/15/2050
912810-SZ-2	TREASURY BOND		11/05/2021	Various		56,422,266	55,000,000	54,472,436			355		355		54,472,791		1,949,475	1,949,475	254,076	08/15/2051
91282C-CF-6	TREASURY NOTE		06/30/2021	MORGAN STANLEY & CO. LLC		3,479,766	3,500,000	3,489,746			165		165		3,489,911		(10,146)	(10,146)	2,223	05/31/2026
0599999. Subtotal - Bonds - U.S. Governments						197,294,764	188,412,533	187,058,805	129,265,646		(81,183)		(81,183)		187,146,646		(546,407)	(546,407)	11,648,056	XXX
29135L-AA-8	ABU DHABI (EMIRATE OF)	D	10/18/2021	CAMBRIDGE INTERNATIONAL SECURITIES		5,795,172	5,400,000	5,406,580	5,412,977		(1,664)		(1,664)		5,411,313		383,859	383,859	172,969	10/11/2027
29135L-AH-3	ABU DHABI (EMIRATE OF)	D	10/07/2021	CITIGROUP GLOBAL MARKETS, INC		1,082,000	1,000,000	1,017,900	1,016,783		(1,253)		(1,253)		1,015,531		66,469	66,469	30,903	04/16/2030
M0153C-AD-6	ABU DHABI (EMIRATE OF)	D	10/07/2021	MORGAN STANLEY & CO. LLC		2,104,740	1,800,000	1,930,520	1,926,822		(2,332)		(2,332)		1,924,490		180,250	180,250	74,456	10/11/2047
09076A-AA-5	BIOCEANICO SOVEREIGN CERTIFICATE.	D	10/18/2021	Various		2,857,162	3,793,612	2,565,746	2,722,612		102,860		102,860		2,825,472		31,690	31,690		06/05/2034
12634M-AE-0	CNOOC FINANCE 2015 USA LLC		02/03/2021	WELLS FARGO ADVISORS, LLC		1,820,256	1,600,000	1,593,456	1,594,930		56		56		1,594,986		225,270	225,270	18,083	05/02/2028
V73789-AD-7	COTE D IVOIRE (REPUBLIC OF)	D	10/14/2021	JP MORGAN SECURITIES LLC		2,409,000	2,200,000	2,266,500	2,249,174		(5,446)		(5,446)		2,243,728		165,272	165,272	157,781	03/03/2028
Y2702W-AD-1	GEORGIA (GOVERNMENT OF)	D	04/12/2021	MATURED		1,375,000	1,375,000	1,461,425	1,386,239		(11,239)		(11,239)		1,375,000				47,266	04/12/2021
Y2R03T-AA-1	GEORGIAN RAILWAY JSC	D	06/09/2021	Various		1,686,325	1,600,000	1,727,450	1,666,907		(19,286)		(19,286)		1,647,621		(25,766)	(25,766)	176,464	07/11/2022
445545-AH-9	HUNGARY (REPUBLIC OF)	D	07/15/2021	Various		7,195,262	6,650,000	7,223,188	6,889,978		(52,298)		(52,298)		6,837,680		357,582	357,582	299,574	02/21/2023
445545-AL-0	HUNGARY (REPUBLIC OF)	D	07/15/2021	Various		1,492,995	1,324,000	1,486,790	1,462,274		(21,591)		(21,591)		1,440,683		52,312	52,312	55,901	03/25/2024
44881H-ET-7	HYDRO-QUEBEC	A	12/07/2021	BMO CAPITAL MARKETS CORP.		2,824,038	2,325,000	2,325,000	2,325,000						2,325,000		499,038	499,038	219,242	11/18/2024
Y20721-BN-8	INDONESIA (REPUBLIC OF)	D	11/16/2021	MARKET AXESS TRADING PLATFORM		674,322	600,000	621,750	616,488		(2,656)		(2,656)		613,833		60,489	60,489	38,792	01/08/2026
698299-BE-3	PANAMA (REPUBLIC OF)	D	11/17/2021	MIZUHO SECURITIES USA INC		2,342,274	2,200,000	2,180,000	2,190,350		1,899		1,899		2,192,249		150,025	150,025	96,938	03/16/2025
698299-BF-0	PANAMA REPUBLIC OF (GOVERNMENT)	D	11/17/2021	MARKET AXESS TRADING PLATFORM		647,070	600,000	622,500	616,023		(1,757)		(1,757)		614,266		32,804	32,804	27,254	03/17/2028
P75744-AG-0	PARAGUAY REPUBLIC OF (GOVERNMENT)	D	02/02/2021	MORGAN STANLEY & CO. LLC		249,500	200,000	224,000	223,581		(37)		(37)		223,544		25,956	25,956	3,720	03/30/2050
715638-BM-3	PERU (THE REPUBLIC OF)	D	08/18/2021	CITIGROUP GLOBAL MARKETS, INC		1,650,850	1,205,000	1,260,113	1,256,859		(471)		(471)		1,256,388		394,462	394,462	51,213	11/18/2050
G70464-AC-9	PERU ENHANCED PASS THROUGH FINANCE	D	11/30/2021	SCHEDULED REDEMPTION		701,139	701,139	612,514	647,834		53,306		53,306		701,139					06/02/2025
74727P-BA-8	QATAR (STATE OF)	D	10/28/2021	CITIGROUP GLOBAL MARKETS, INC		2,931,760	2,600,000	2,833,628	2,808,641		(19,087)		(19,087)		2,789,555		142,205	142,205	117,578	03/14/2029
74727P-BD-2	QATAR (STATE OF)	D	11/16/2021	STANDARD CHARTERED SECURITIES (NORT		446,000	400,000	399,240	399,285		58		58		399,343		46,657	46,657	16,333	04/16/2030
75405U-AA-4	RAS LNG 3	D	12/07/2021	Various		1,843,736	1,724,500	1,601,192	1,683,788		21,433		21,433		1,705,222		138,515	138,515	110,939	09/30/2027
760942-BB-7	REPUBLICA ORIENT URUGUAY	D	09/30/2021	CITIGROUP GLOBAL MARKETS, INC		1,667,500	1,450,000	1,442,835	1,444,573		623		623		1,445,196		222,304	222,304	59,385	10/27/2027

SCHEDULE D - PART 4

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
80413T-AH-2	SAUDI ARABIA (KINGDOM OF)	D	11/16/2021	MIZUHO SECURITIES USA INC		1,860,480	1,600,000	1,594,800	1,595,737		332		332		1,596,069		264,411	264,411	78,200	04/17/2030
M6320U-AT-6	SAUDI ARABIA (KINGDOM OF)	D	11/16/2021	BARCLAYS CAPITAL INC		1,372,800	1,200,000	1,257,200	1,248,860		(4,495)		(4,495)		1,244,365		128,435	128,435	57,167	04/16/2029
82939G-AL-2	SINOPEC GROUP OVERSEAS DEV 2018	D	01/15/2021	CAMBRIDGE INTERNATIONAL SECURITIES		1,444,240	1,400,000	1,393,266	1,393,934		32		32		1,393,966		50,274	50,274	7,801	11/12/2029
G8189Y-AB-0	SINOPEC GROUP OVERSEAS DEVELOPMENT	D	01/18/2021	CAMBRIDGE INTERNATIONAL SECURITIES		829,408	800,000	830,592	809,941		(394)		(394)		809,547		19,861	19,861	5,547	05/17/2022
G8201J-AC-5	SINOPEC GROUP OVERSEAS DEVELOPMENT	D	01/15/2021	CAMBRIDGE INTERNATIONAL SECURITIES		427,622	400,000	400,000	400,000						400,000		27,622	27,622	2,943	04/28/2025
1099999. Subtotal - Bonds - All Other Governments						49,730,652	46,148,252	46,278,184	45,989,593		36,592		36,592		46,026,185		3,639,997	3,639,997	1,926,448	XXX
13063A-5E-0	CALIFORNIA ST		11/30/2021	BARCLAYS CAPITAL INC		8,047,806	5,225,000	6,625,812	6,257,226		(50,542)		(50,542)		6,206,684		1,841,122	1,841,122	458,276	04/01/2034
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						8,047,806	5,225,000	6,625,812	6,257,226		(50,542)		(50,542)		6,206,684		1,841,122	1,841,122	458,276	XXX
04352E-AB-1	ASCENSION HEALTH		12/06/2021	JP MORGAN SECURITIES LLC		10,768,300	10,000,000	10,000,000	10,000,000						10,000,000		768,300	768,300	330,444	11/15/2039
16876H-AB-5	CHILDRENS HEALTH SYSTEM OF TEXAS		10/27/2021	MARKET AXESS TRADING PLATFORM		14,140,950	15,000,000	15,000,000	15,000,000						15,000,000		(859,050)	(859,050)	465,581	08/15/2050
194315-AM-9	COLLEGE PARK GA - ATLANTA ARPT		12/06/2021	CITIGROUP GLOBAL MARKETS, INC		18,329,463	15,705,000	15,705,000	15,705,000						15,705,000		2,624,463	2,624,463	1,345,354	01/01/2031
207758-KM-4	CONNECTICUT ST SPL TAX OBLIG		12/07/2021	CITIGROUP GLOBAL MARKETS, INC		5,288,397	4,455,000	4,455,000	4,455,000						4,455,000		833,397	833,397	268,869	11/01/2030
3128FY-5N-1	FGOLD 30YR		03/01/2021	SCHEDULED REDEMPTION		15,523	15,523	15,937	15,894		(371)		(371)		15,523				279	04/01/2028
31292G-TN-6	FGOLD 30YR		12/01/2021	SCHEDULED REDEMPTION		1,215	1,215	1,236	1,232		(18)		(18)		1,215				51	10/01/2027
31292G-Y5-9	FGOLD 30YR		12/01/2021	SCHEDULED REDEMPTION		23	23	24	24						23				1	03/01/2029
31292H-4H-4	FGOLD 30YR		12/01/2021	SCHEDULED REDEMPTION		34,846	34,846	34,478	34,513		333		333		34,846				988	12/01/2033
31296P-TL-6	FGOLD 30YR		12/01/2021	SCHEDULED REDEMPTION		2,936	2,936	2,952	2,951		(16)		(16)		2,936				89	10/01/2033
31298F-2A-9	FGOLD 30YR		12/01/2021	SCHEDULED REDEMPTION		2,299	2,299	2,292	2,280		19		19		2,299				126	01/01/2031
31298F-JL-7	FGOLD 30YR		12/01/2021	SCHEDULED REDEMPTION		267	267	266	266		1		1		267				12	01/01/2031
3132GG-A7-0	FGOLD 30YR		03/04/2021	Various		19,133	17,375	18,084	17,966		(67)		(67)		17,899		1,233	1,233	178	08/01/2041
3132GG-BD-6	FGOLD 30YR		03/04/2021	Various		25,573	22,968	23,901	23,667		(4)		(4)		23,663		1,910	1,910	254	08/01/2041
3132GG-BZ-7	FGOLD 30YR		03/04/2021	Various		112,118	101,661	105,807	105,150		(342)		(342)		104,809		7,310	7,310	1,083	08/01/2041
3132GJ-EE-5	FGOLD 30YR		03/04/2021	Various		8,317	7,474	7,778	7,774		(3)		(3)		7,771		547	547	83	09/01/2041
3132GJ-MJ-5	FGOLD 30YR		03/04/2021	Various		38,670	35,013	36,440	36,313		(109)		(109)		36,204		2,467	2,467	375	09/01/2041
3132GJ-QQ-5	FGOLD 30YR		03/04/2021	Various		23,694	21,276	22,140	21,975		(2)		(2)		21,973		1,721	1,721	236	09/01/2041
3132GK-BW-5	FGOLD 30YR		03/04/2021	Various		17,755	16,259	16,884	16,837		(112)		(112)		16,725		1,030	1,030	156	10/01/2041
3132GK-DE-3	FGOLD 30YR		03/04/2021	Various		76,232	68,459	71,090	70,539		(9)		(9)		70,530		5,702	5,702	758	10/01/2041
3132GK-DR-4	FGOLD 30YR		03/04/2021	Various		55,455	49,812	51,844	51,274		(9)		(9)		51,265		4,190	4,190	551	10/01/2041
31283H-QX-6	FGOLD 30YR GIANT		12/01/2021	SCHEDULED REDEMPTION		2,248	2,248	2,323	2,328		(80)		(80)		2,248				82	03/01/2032
31283H-X8-3	FGOLD 30YR GIANT		12/01/2021	SCHEDULED REDEMPTION		3,207	3,207	3,335	3,369		(162)		(162)		3,207				111	08/01/2033
3128M7-BX-3	FGOLD 30YR GIANT		12/01/2021	SCHEDULED REDEMPTION		1,030	1,030	1,095	1,095		(65)		(65)		1,030				34	12/01/2038
3131XH-M5-2	FHLMC 30YR UMBS MIRROR		12/01/2021	SCHEDULED REDEMPTION		47,612	47,612	49,113	49,101		(1,489)		(1,489)		47,612				1,330	10/01/2041
3132DV-3R-4	FHLMC 30YR UMBS SUPER		12/01/2021	Various		2,764,848	2,622,216	2,772,994	2,780,518		(45,949)		(45,949)		2,734,569		30,279	30,279	95,713	07/01/2049
3132VQ-N5-1	FHLMC GOLD 30YR		12/01/2021	SCHEDULED REDEMPTION		102,787	102,787	103,253	103,208		(421)		(421)		102,787				1,311	06/01/2049
3132WP-LD-7	FHLMC GOLD 30YR		12/01/2021	Various		958,188	916,151	906,846	907,340		1,461		1,461		908,801		49,387	49,387	28,183	07/01/2047
3132XV-RG-0	FHLMC GOLD 30YR		12/01/2021	Various		4,121,531	3,959,556	4,100,615	4,112,650		(43,021)		(43,021)		4,069,629		51,902	51,902	125,054	12/01/2047
3132XX-MY-2	FHLMC GOLD 30YR		12/01/2021	Various		1,064,288	1,030,926	1,020,134	1,022,900		2,273		2,273		1,025,174		39,114	39,114	28,538	03/01/2048
3132Y1-UJ-5	FHLMC GOLD 30YR		12/01/2021	Various		2,672,694	2,573,611	2,670,925	2,652,646		(27,179)		(27,179)		2,625,468		47,226	47,226	83,784	08/01/2048
31335B-HE-9	FHLMC GOLD 30YR GIANT		12/01/2021	Various		3,196,070	3,046,079	3,152,215	3,174,428		(35,456)		(35,456)		3,138,972		57,099	57,099	109,311	08/01/2047
312910-ZD-7	FHLMC_1306		12/01/2021	SCHEDULED REDEMPTION		14	14	394	707		616		616		1,323				79	06/01/2022
31394J-WW-3	FHLMC_2680		12/15/2021	SCHEDULED REDEMPTION		66,674	66,674	66,799	66,689		(15)		(15)		66,674				243	10/15/2022
3137BE-VJ-0	FHMS_K040 IS		02/09/2021	ROBERT W. BAIRD & CO. INCORPORATED		104,834		272,087	102,190		(3,312)		(3,312)		98,878		5,956	5,956	6,513	09/01/2024
3137BG-K3-2	FHMS_K043 IS		02/09/2021	CITIGROUP GLOBAL MARKETS, INC		647,225		1,581,778	681,229		(18,076)		(18,076)		663,153		(15,928)	(15,928)	36,250	12/01/2024
3137BM-7D-2	FHMS_K051 IS		02/09/2021	CITIGROUP GLOBAL MARKETS, INC		380,646		739,935	362,606		(8,624)		(8,624)		353,981		26,665	26,665	18,262	09/01/2025
3137BM-TY-2	FHMS_K052 IS		02/09/2021	CITIGROUP GLOBAL MARKETS, INC		340,940		626,093	323,345		(7,430)		(7,430)		315,915		25,025	25,025	15,966	11/01/2025

SCHEDULE D - PART 4

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137BN-6H-2	FHMS_K053 IS		02/09/2021	MORGAN STANLEY & CO. LLC		621,726		1,107,869	611,249		(13,757)		(13,757)		597,492		24,233	24,233	28,210	12/01/2025
3137FT-G2-7	FHMS_K109 IS		02/04/2021	BREAN CAPITAL, LLC.		3,554,192		3,359,409	3,180,892		(29,344)		(29,344)		3,151,548		402,644	402,644	83,871	04/01/2030
3137FT-ZS-9	FHMS_K110 IS		02/09/2021	MORGAN STANLEY & CO. LLC		1,988,761		1,957,339	1,858,289		(20,956)		(20,956)		1,837,334		151,428	151,428	49,860	04/01/2030
3137FV-5Q-1	FHMS_K113 IS		02/05/2021	CITIGROUP GLOBAL MARKETS, INC		2,722,286		2,768,477	2,656,575		(28,433)		(28,433)		2,628,142		94,144	94,144	63,556	06/01/2030
3137FJ-Y7-8	FHMS_K158		03/08/2021	WELLS FARGO ADVISORS, LLC		5,924,023	5,000,000	4,903,930	4,913,410		1,028		1,028		4,914,438		1,009,586	1,009,586	54,167	10/01/2033
3137FT-FU-6	FHMS_K738 IS		02/09/2021	PERFORMANCE TRUST CAPITAL PARTNERS,		2,613,633		2,700,439	2,441,381		(41,258)		(41,258)		2,400,122		213,511	213,511	97,633	01/01/2027
3137FT-FW-2	FHMS_K738 IS		03/08/2021	BREAN CAPITAL, LLC.		593,141		637,545	580,394		(15,402)		(15,402)		564,992		28,149	28,149	29,493	03/01/2027
31362J-UN-3	FN 6/12 11TH COFI ARM		12/01/2021	SCHEDULED REDEMPTION		1,058	1,058	1,030	1,042		15		15		1,058				25	06/01/2028
31418P-6N-0	FNMA 15YR		12/01/2021	SCHEDULED REDEMPTION		13,775	13,775	14,114	13,973		(197)		(197)		13,775				337	03/01/2025
31419A-BJ-5	FNMA 15YR		12/01/2021	SCHEDULED REDEMPTION		13,194	13,194	14,070	13,658		(464)		(464)		13,194				375	06/01/2025
31371H-VJ-4	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		12	12	12	12						12				1	09/01/2029
31371L-CD-9	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		1,562	1,562	1,612	1,615		(53)		(53)		1,562				46	09/01/2033
31371L-DH-9	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		19,735	19,735	19,853	19,842		(106)		(106)		19,735				663	10/01/2033
31383J-WE-6	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		82	82	82	82						82				4	07/01/2029
31383M-QB-2	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		10,207	10,207	10,326	10,323		(116)		(116)		10,207				675	12/01/2028
31383Q-FC-3	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		554	554	554	554						554				26	08/01/2029
31383S-W5-5	FNMA 30YR		11/01/2021	SCHEDULED REDEMPTION		8,867	8,867	8,867	8,867						8,867				589	10/01/2029
31386M-ZB-9	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		4,545	4,545	4,625	4,644		(99)		(99)		4,545				194	10/01/2030
3138A2-BL-2	FNMA 30YR		03/04/2021	Various		33,189	29,965	31,229	30,940		(55)		(55)		30,885		2,304	2,304	326	12/01/2040
3138AK-SA-8	FNMA 30YR		03/04/2021	Various		38,711	34,763	36,229	36,225		(6)		(6)		36,220		2,492	2,492	385	08/01/2041
3138AR-X3-3	FNMA 30YR		03/04/2021	Various		58,884	53,751	56,019	55,455		(277)		(277)		55,178		3,706	3,706	556	09/01/2041
3138EG-EW-0	FNMA 30YR		03/04/2021	Various		96,827	87,561	91,241	90,536		(214)		(214)		90,322		6,505	6,505	943	11/01/2040
31390B-WE-4	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		6,574	6,574	6,961	6,844		(270)		(270)		6,574				286	04/01/2032
31390P-GK-7	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		5,223	5,223	5,461	5,601		(378)		(378)		5,223				196	08/01/2032
31391W-5H-0	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		4,322	4,322	4,465	4,479		(157)		(157)		4,322				102	04/01/2033
31400J-SJ-9	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		313	313	323	325		(11)		(11)		313				7	02/01/2033
31401B-4L-6	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		1,330	1,330	1,339	1,339		(8)		(8)		1,330				43	05/01/2033
31401B-NS-0	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		9,355	9,355	9,419	9,419		(65)		(65)		9,355				267	04/01/2033
31402C-PL-0	FNMA 30YR		12/01/2021	Various		236,363	217,427	228,613	228,463		(2,799)		(2,799)		225,664		10,700	10,700	9,922	11/01/2033
31402C-U6-7	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		2,213	2,213	2,286	2,289		(76)		(76)		2,213				65	03/01/2034
31402E-AQ-1	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		429	429	444	449		(20)		(20)		429				15	07/01/2033
31403F-JW-5	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		40,927	40,927	41,140	41,114		(187)		(187)		40,927				875	10/01/2033
31404B-SQ-6	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		11,042	11,042	11,740	11,628		(586)		(586)		11,042				444	02/01/2034
31405A-U9-2	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		11,071	11,071	10,895	10,908		163		163		11,071				395	06/01/2034
31406A-6Y-3	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		2,482	2,482	2,515	2,516		(34)		(34)		2,482				85	12/01/2034
31406D-EL-6	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		882	882	893	892		(10)		(10)		882				36	12/01/2034
31410G-RA-3	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		25,824	25,824	27,881	29,320		(3,496)		(3,496)		25,824				1,023	12/01/2037
31412N-SL-1	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		5,935	5,935	6,346	6,293		(358)		(358)		5,935				115	12/01/2038
31413U-TQ-2	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		12,160	12,160	12,800	12,788		(628)		(628)		12,160				462	12/01/2037
31415Q-P9-1	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		77,915	77,915	85,256	85,775		(7,860)		(7,860)		77,915				2,540	01/01/2038
31416B-VH-8	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		1,191	1,191	1,230	1,235		(44)		(44)		1,191				36	12/01/2034
31418M-A2-8	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		8,172	8,172	8,564	8,570		(398)		(398)		8,172				274	08/01/2037
31418M-PU-0	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		30,269	30,269	32,412	32,914		(2,645)		(2,645)		30,269				1,146	03/01/2037
31419A-VB-0	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		36,896	36,896	40,182	41,394		(4,499)		(4,499)		36,896				1,251	04/01/2037
3138EL-5M-1	FNMA 30YR		12/01/2021	Various		7,953,774	7,294,949	7,796,477	7,693,940		(71,011)		(71,011)		7,622,929		330,846	330,846	270,599	11/01/2043
3138EM-HU-8	FNMA 30YR		12/01/2021	Various		698,144	641,617	684,977	675,721		(6,591)		(6,591)		669,130		29,014	29,014	25,445	01/01/2044
3138ER-NP-1	FNMA 30YR		12/01/2021	Various		5,820,405	5,617,486	5,619,241	5,618,840		(224)		(224)		5,618,616		201,789	201,789	136,791	10/01/2046
3138WA-SP-3	FNMA 30YR		03/04/2021	Various		450,125	407,528	420,836	418,092		(867)		(867)		417,225		32,901	32,901	4,360	01/01/2044
3138WJ-AU-2	FNMA 30YR		12/01/2021	Various		2,821,178	2,694,956	2,694,114	2,694,237		92		92		2,694,330		126,848	126,848	70,718	10/01/2046
3138X0-PT-9	FNMA 30YR		03/04/2021	Various		766,085	694,191	721,483	715,510		(1,931)		(1,931)		713,579		52,506	52,506	7,460	07/01/2043
3138X1-UK-0	FNMA 30YR		03/04/2021	Various		1,609,135	1,454,693	1,541,066	1,514,908		(4,080)		(4,080)		1,510,828		98,306	98,306	15,565	08/01/2043
3138XB-XY-5	FNMA 30YR		12/01/2021	Various		4,013,065	3,702,661	3,957,219	3,904,756		(46,462)		(46,462)		3,858,293		154,772	154,772	134,788	12/01/2043
3138XF-C4-5	FNMA 30YR		03/04/2021	Various		46,707	41,962	43,864	43,399		(9)		(9)		43,390		3,317	3,317	463	04/01/2044

SCHEDULE D - PART 4

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138XQ-VJ-7	FNMA 30YR		12/01/2021	Various		1,099,527	1,046,163	1,075,586	1,069,879		(7,536)		(7,536)		1,062,343		37,184	37,184	30,573	07/01/2044
3138XS-EJ-2	FNMA 30YR		12/01/2021	Various		1,056,320	995,985	1,023,997	1,018,043		(3,806)		(3,806)		1,014,237		42,083	42,083	33,724	07/01/2044
3138Y5-WF-9	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		91,500	91,500	98,003	97,394		(5,894)		(5,894)		91,500				2,057	12/01/2044
31402R-UN-7	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		58,937	58,937	62,491	63,809		(4,872)		(4,872)		58,937				1,954	02/01/2035
3140FN-AS-3	FNMA 30YR		12/01/2021	Various		3,124,403	3,026,735	3,113,754	3,104,102		(30,544)		(30,544)		3,073,557		50,846	50,846	83,835	07/01/2047
3140J8-LL-5	FNMA 30YR		12/01/2021	Various		17,818,265	17,303,328	17,479,065	17,478,566		(72,813)		(72,813)		17,405,753		412,512	412,512	387,176	09/01/2046
3140J9-EJ-6	FNMA 30YR		12/01/2021	Various		1,977,385	1,936,044	1,913,961	1,914,939		6,787		6,787		1,921,725		55,660	55,660	38,448	11/01/2047
31410L-VC-3	FNMA 30YR		12/01/2021	Various		12,815,599	12,250,878	12,321,703	12,310,742		(8,304)		(8,304)		12,302,438		513,161	513,161	319,236	01/01/2047
31413L-2G-3	FNMA 30YR		12/01/2021	SCHEDULED REDEMPTION		10,551	10,551	10,711	10,713		(162)		(162)		10,551				676	09/01/2037
31359S-JT-8	FNMA_01-5		12/01/2021	SCHEDULED REDEMPTION		12,099	12,099	12,233	12,193		(94)		(94)		12,099				518	03/01/2031
313921-A5-7	FNMA_01-65		12/25/2021	SCHEDULED REDEMPTION		22,201	22,201	22,244	22,464		(263)		(263)		22,201				97	11/25/2031
31392D-WQ-1	FNMA_02-51		12/25/2021	SCHEDULED REDEMPTION		16,161	16,161	16,186	16,169		(8)		(8)		16,161				61	08/25/2032
31396V-NH-7	FNMA_07-26		12/01/2021	SCHEDULED REDEMPTION		2,422,856	2,422,856	2,200,120	2,321,713		101,142		101,142		2,422,856				76,767	04/01/2037
31396W-G5-9	FNMA_07-65		12/01/2021	SCHEDULED REDEMPTION		1,090,600	1,090,600	985,395	1,042,089		48,511		48,511		1,090,600				36,860	07/01/2037
31397L-TB-5	FNMA_08-49		12/01/2021	SCHEDULED REDEMPTION		16,341	16,341	17,200	17,166		(825)		(825)		16,341				581	04/01/2038
487312-AA-8	KEENAN FT DETRICK ENERGY 144A		05/15/2021	SCHEDULED REDEMPTION		22,572	22,572	22,572	22,572						22,572				688	05/15/2033
576000-XQ-1	MASSACHUSETTS SCHOOL BUILDING AUTH		10/28/2021	RAYMOND JAMES & ASSOCIATES, INC.		9,003,492	8,550,000	8,550,000	8,550,000						8,550,000		453,492	453,492	303,174	10/15/2040
59447T-XX-6	MICHIGAN FIN AUTH REV		10/27/2021	MORGAN STANLEY & CO. LLC		5,469,714	4,975,000	4,975,000	4,975,000						4,975,000		494,714	494,714	153,389	12/01/2040
60242N-DA-6	MILWAUKEE REDEV TXBL POB SER C03		12/02/2021	MARKET AXESS TRADING PLATFORM		1,409,161	1,535,000	388,094	1,110,051		65,643		65,643		1,175,694		233,467	233,467		04/01/2026
60242N-DB-4	MILWAUKEE REDEV TXBL POB SER C03		12/02/2021	MARKET AXESS TRADING PLATFORM		1,525,992	1,705,000	404,358	1,158,470		68,616		68,616		1,227,086		298,906	298,906		04/01/2027
62548L-AA-0	MULTICARE HEALTH SYSTEM		10/13/2021	CITIGROUP GLOBAL MARKETS, INC		14,714,608	15,000,000	15,000,000	15,000,000						15,000,000		(285,393)	(285,393)	486,496	08/15/2050
626207-YM-0	MUNICIPAL ELEC AUTH GA - BABS		04/01/2021	CALL TRANSACTION		55,000	55,000	62,432	62,322		(15)		(15)		62,307		(7,307)	(7,307)	1,830	04/01/2057
649322-AC-8	NEW YORK PRESBYTERIAN HOS		12/02/2021	BANC OF AMERICA SECURITIES LLC		7,032,405	6,329,000	6,182,369	6,203,750		5,553		5,553		6,209,302		823,103	823,103	303,802	08/01/2036
67178K-AA-8	OAK RIDGE TENN INDL DEV BRD LE		12/15/2021	SCHEDULED REDEMPTION		611,889	611,889	712,869	705,897		(94,008)		(94,008)		611,889				35,367	12/15/2032
769123-DD-9	RIVERSIDE CNTY CA TAX ALLOC XLCA		10/01/2021	CALL TRANSACTION		300,000	300,000	300,000	300,000						300,000				16,110	10/01/2028
3199999. Subtotal - Bonds - U.S. Special Revenues						190,242,049	167,654,980	182,336,745	180,856,964		(425,674)		(425,674)		180,431,290		9,812,069	9,812,069	6,377,360	XXX
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	A	10/13/2021	MORGAN STANLEY & CO. LLC		937,338	935,000	952,389	659,105		(1,660)		(1,660)		950,485		(13,147)	(13,147)	39,251	01/15/2028
002824-AV-2	ABBOTT LABORATORIES		12/02/2021	Various		10,218,660	6,975,000	6,959,027	6,962,308		367		367		6,962,675		3,255,985	3,255,985	492,063	04/01/2039
00287Y-CA-5	ABBVIE INC		09/09/2021	RBC CAPITAL MARKETS, LLC		14,580,320	12,450,000	12,409,134	12,409,302		1,021		1,021		12,410,323		2,169,996	2,169,996	408,983	11/21/2039
04542B-KS-0	ABFC_05-HE1		09/27/2021	SCHEDULED REDEMPTION		265,817	265,817	258,258	264,669		1,148		1,148		265,817				823	03/25/2035
00841L-AV-8	ABMT_14-3		12/01/2021	SCHEDULED REDEMPTION		237,142	237,142	235,614	236,033		1,109		1,109		237,142				6,541	11/01/2044
00841X-BJ-8	ABMT_15-2		12/01/2021	SCHEDULED REDEMPTION		297,817	297,817	275,236	278,091		19,726		19,726		297,817				6,205	03/01/2045
00842A-AD-1	ABMT_15-4		12/01/2021	SCHEDULED REDEMPTION		1,676,243	1,676,243	1,678,600	1,677,893		(1,651)		(1,651)		1,676,243				28,458	06/01/2045
04541G-SK-9	ABSHE_05-HE5		01/25/2021	SCHEDULED REDEMPTION		10,306	10,306	9,765	10,217		90		90		10,306				7	06/25/2035
00432C-CJ-8	ACCSS_05-A		11/29/2021	Various		5,634,696	5,687,769	5,488,342	5,687,769						5,687,769		(53,073)	(53,073)	32,173	07/25/2034
004421-MF-7	ACE_05-HE2		03/25/2021	SCHEDULED REDEMPTION		44,834	44,834	43,605	44,466		368		368		44,834				89	04/25/2035
13976C-AE-6	AFIN_18-2		08/20/2021	SCHEDULED REDEMPTION		2,100,000	2,100,000	2,099,800	2,099,958		42		42		2,100,000				42,933	12/20/2023
001192-AL-7	AGL CAPITAL CORPORATION		11/30/2021	KEYBANC CAPITAL MARKETS, INC.		1,284,192	1,200,000	1,198,920	1,199,422		101		101		1,199,523		84,669	84,669	48,696	11/15/2025
00119H-AA-8	AGL_19-1A - ABS		10/07/2021	CALL TRANSACTION		3,100,000	3,100,000	3,100,000	3,100,000						3,100,000				70,437	10/20/2032
00119T-AA-2	AGL_20-5A - ABS		06/10/2021	CALL TRANSACTION		20,835,000	20,835,000	20,835,000	20,835,000						20,835,000				499,753	07/20/2030
00119V-AA-7	AGL_20-6A - ABS	C	07/12/2021	CALL TRANSACTION		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				196,464	07/20/2031
00868P-AA-3	AHOLD LEASE SERIES 2001-A-2 PASS T - ABS		11/19/2021	Various		1,283,050	1,191,885	1,153,399	1,176,981		7,907		7,907		1,184,887		98,163	98,163	146,809	01/02/2025
009158-AZ-9	AIR PRODUCTS AND CHEMICALS INC		03/12/2021	CITIGROUP GLOBAL MARKETS, INC		7,257,827	7,560,000	7,538,983	7,539,517		168		168		7,539,686		(281,859)	(281,859)	68,607	05/15/2040
009158-BA-3	AIR PRODUCTS AND CHEMICALS INC		03/12/2021	GOLDMAN SACHS & CO LLC		4,639,735	5,045,000	5,026,636	5,026,900		83		83		5,026,983		(387,248)	(387,248)	47,479	05/15/2050
14180L-AA-4	AIR TRANSPORT SERVICES GROUP INC		10/14/2021	TRUIST SECURITIES, INC		1,057,298	1,029,000	1,052,200	473,048		(2,219)		(2,219)		1,049,547		7,750	7,750	51,233	02/01/2028
01185*-AA-3	ALASKA VENTURES LLC		12/31/2021	SCHEDULED REDEMPTION		280,686	280,686	280,686	280,686						280,686				10,715	06/30/2033
013716-AQ-8	ALCAN INC.	A	11/17/2021	JEFFERIES & CO. INC.		3,237,005	2,325,000	2,367,362	2,349,705		(1,513)		(1,513)		2,348,192		888,813	888,813	198,529	03/15/2031

SCHEDULE D - PART 4

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
01883L-AB-9	ALLIANT HOLDINGS INTERMEDIATE LLC		10/14/2021	JEFFERIES & CO. INC.		420,611	415,000	414,999	414,997		(6)		(6)		414,991		5,620	5,620	17,784	10/15/2027
019736-AG-2	ALLISON TRANSMISSION INC		10/20/2021	BNP PARIBAS SECURITIES CORP		179,819	187,000	187,059	187,058		(5)		(5)		187,053		(7,234)	(7,234)	6,487	01/30/2031
00910G-A*-4	AMAZON SAN BERNARDINO AIR CARGO - ABS		12/10/2021	SCHEDULED REDEMPTION		353,223	353,223	353,223	353,223						353,223				7,955	03/10/2041
00164V-AD-5	AMC NETWORKS INC		04/23/2021	Various		1,011,980	991,000	1,008,577	1,005,311		(2,513)		(2,513)		1,002,798		(5,718)	(5,718)	37,963	04/01/2024
03066L-AF-5	AMCAR_18-2		03/29/2021	BNP PARIBAS SECURITIES CORP		7,484,344	7,200,000	7,198,357	7,199,269		131		131		7,199,399		284,944	284,944	73,954	06/18/2024
026874-CU-9	AMERICAN INTERNATIONAL GROUP INC		09/07/2021	CALL TRANSACTION		825,248	800,000	795,592	798,993		478		478		799,471		529	529	55,148	06/01/2022
026874-DC-8	AMERICAN INTERNATIONAL GROUP INC		10/06/2021	BARCLAYS CAPITAL INC		17,558,264	15,584,000	14,063,529	14,226,032		53,514		53,514		14,279,546		3,278,718	3,278,718	741,906	01/15/2035
026874-DE-4	AMERICAN INTERNATIONAL GROUP INC		10/12/2021	GOLDMAN SACHS & CO LLC		4,758,584	3,968,000	3,954,133	3,956,741		433		433		3,957,174		801,411	801,411	235,192	07/10/2035
00252F-CU-3	AMIT_05-4		07/26/2021	SCHEDULED REDEMPTION		870,348	870,348	870,348	870,348						870,348				2,219	10/25/2035
00252F-CV-1	AMIT_05-4		12/27/2021	SCHEDULED REDEMPTION		94,770	94,770	84,108	89,614		5,156		5,156		94,770				760	10/25/2035
00175P-AB-9	AMN HEALTHCARE INC		10/13/2021	TRUIST SECURITIES, INC		280,125	270,000	272,091	271,616		(318)		(318)		271,298		8,827	8,827	12,973	10/01/2027
00175P-AC-7	AMN HEALTHCARE INC		10/12/2021	TRUIST SECURITIES, INC		216,300	210,000	211,313	211,270		(173)		(173)		211,097		5,203	5,203	8,260	04/15/2029
032095-AH-4	AMPHENOL CORPORATION		11/18/2021	GOLDMAN SACHS & CO LLC		11,417,724	10,013,000	10,014,492	10,014,256		(113)		(113)		10,014,143		1,403,581	1,403,581	424,676	06/01/2029
03072S-QC-2	AMSI_04-R3		12/27/2021	SCHEDULED REDEMPTION		357,593	357,593	335,894	346,005		11,588		11,588		357,593				1,776	05/25/2034
03072S-RX-5	AMSI_04-R5		12/27/2021	Various		1,841,681	1,841,681	1,801,228	1,822,513		19,576		19,576		1,842,089		(408)	(408)	14,063	07/25/2034
03072S-UA-1	AMSI_04-R8		12/27/2021	SCHEDULED REDEMPTION		1,476,057	1,476,057	1,360,740	1,422,496		53,561		53,561		1,476,057				10,699	09/25/2034
03072S-S7-1	AMSI_05-R10		12/27/2021	SCHEDULED REDEMPTION		690,929	690,929	577,142	664,426		26,503		26,503		690,929				3,253	01/25/2036
03072S-G3-3	AMSI_05-R6		12/27/2021	SCHEDULED REDEMPTION		869,653	869,653	838,128	855,733		13,920		13,920		869,653				5,942	08/25/2035
03072S-J9-7	AMSI_05-R7		12/27/2021	SCHEDULED REDEMPTION		717,866	717,866	638,004	700,263		17,603		17,603		717,866				3,943	09/25/2035
03072S-L9-4	AMSI_05-R8		07/26/2021	SCHEDULED REDEMPTION		578,839	578,839	523,940	571,739		7,100		7,100		578,839				1,564	10/25/2035
034863-AP-5	ANGLO AMERICAN CAPITAL PLC	D	06/03/2021	TENDER TRANSACTION		514,373	450,000	451,647	451,118		(98)		(98)		451,020		(1,020)	(1,020)	76,499	05/14/2025
035229-BP-7	ANHEUSER-BUSCH COMPANIES INC		11/30/2021	MARKET AXESS TRADING PLATFORM		1,766,447	1,395,000	1,428,703	1,409,261		(1,539)		(1,539)		1,407,723		358,724	358,724	90,762	12/15/2027
03464N-AB-8	AOMT_18-3		12/01/2021	SCHEDULED REDEMPTION		571,833	571,833	571,826	571,831		1		1		571,833				14,231	09/01/2048
037833-BY-5	APPLE INC		11/17/2021	TD SECURITIES (USA) LLC		1,382,777	1,290,000	1,290,905	1,290,500		(80)		(80)		1,290,420		92,357	92,357	51,940	02/23/2026
03939C-AA-1	ARCH CAPITAL FINANCE LLC		04/30/2021	WELLS FARGO ADVISORS, LLC		1,069,513	945,000	945,000	945,000						945,000		124,513	124,513	14,635	12/15/2026
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	10/12/2021	JANE STREET EXECUTION SERVICES LLC		205,989	201,000	202,005	201,885		(169)		(169)		201,716		4,273	4,273	7,577	08/15/2026
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	10/13/2021	WELLS FARGO ADVISORS, LLC		674,375	650,000	657,313	656,100		(1,356)		(1,356)		654,744		19,631	19,631	32,703	04/30/2025
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP		12/30/2021	SCHEDULED REDEMPTION		500,000	500,000	500,000	500,000						500,000				23,550	12/30/2030
042856-AA-2	ARRW_18-1		06/30/2021	Various		5,567,021	5,567,021	5,566,905	5,566,985		15		15		5,567,000		21	21	107,481	04/01/2048
042856-AB-0	ARRW_18-1		06/30/2021	Various		2,933,839	2,933,839	2,933,809	2,933,830		4		4		2,933,833		5	5	60,471	04/01/2048
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC.		03/02/2021	BANC OF AMERICA SECURITIES LLC		592,020	572,000	580,314	580,068		(310)		(310)		579,758		12,262	12,262	13,085	03/01/2028
044209-AM-6	ASHLAND LLC		10/18/2021	BARCLAYS CAPITAL INC		462,890	354,000	406,815	405,600		(944)		(944)		404,656		58,235	58,235	22,647	05/15/2043
Q0697#-AA-4	AUSGRID FINANCE PTY LTD	D	10/13/2021	STONECASTLE SECURITIES, LLC.		21,448,600	20,000,000	20,000,000	20,000,000						20,000,000		1,448,600	1,448,600	723,333	10/01/2027
05401A-AB-7	AVOLON HOLDINGS FUNDING LTD	D	08/18/2021	EXCHANGE		469,100	468,000	470,245	469,401		(301)		(301)		469,100				20,187	10/01/2023
05401A-AR-2	AVOLON HOLDINGS FUNDING LTD	D	08/23/2021	HIMCO OPERATIONAL TRANSACTION		2,064	2,065	1,897							1,897		167	167		11/18/2027
05454N-AA-7	AXALTA COATING SYSTEMS US HOLDINGS	D	09/24/2021	Various		721,315	688,000	699,678	698,675		(1,649)		(1,649)		697,027		24,288	24,288	25,489	06/15/2027
05523U-AP-5	BAE SYSTEMS HOLDINGS INC		11/15/2021	MARKET AXESS TRADING PLATFORM		2,312,318	2,143,000	2,117,713	2,129,238		2,246		2,246		2,131,485		180,834	180,834	76,088	12/15/2025
07386H-ME-8	BALTA_04-10		12/27/2021	SCHEDULED REDEMPTION		494,633	494,633	406,526	470,792		23,840		23,840		494,633				3,287	09/25/2034
05971U-2A-4	BANCO DE CREDITO DEL PERU	D	11/16/2021	MARKET AXESS TRADING PLATFORM		307,554	300,000	299,896	299,920		17		17		299,937		7,617	7,617	10,958	01/11/2025
P0956J-CG-8	BANCO DE CREDITO DEL PERU	D	11/17/2021	BBVA SECURITIES INC		676,650	650,000	681,025	662,425		(4,771)		(4,771)		657,654		18,996	18,996	31,308	04/01/2023
05970F-AC-5	BANCO SANTANDER CHILE	D	11/17/2021	MIZUHO SECURITIES USA INC		768,000	750,000	763,875	761,566		(2,449)		(2,449)		759,117		8,883	8,883	27,506	01/10/2025
06051G-JB-6	BANK OF AMERICA CORP		11/17/2021	WELLS FARGO ADVISORS, LLC		14,763,290	14,730,000	14,730,000	14,730,000						14,730,000		33,290	33,290	403,013	04/29/2031
06368B-GS-1	BANK OF MONTREAL	A	11/16/2021	BMO CAPITAL MARKETS CORP.		8,585,440	8,000,000	7,663,004	7,696,670		17,562		17,562		7,714,232		871,208	871,208	281,422	12/15/2032

SCHEDULE D - PART 4

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
059438-AG-6	BANK ONE CORPORATION		11/16/2021	JP MORGAN SECURITIES LLC		4,513,104	3,720,000	3,685,106	3,708,387		1,952		1,952		3,710,338		802,766	802,766	386,803	07/15/2025
059438-AK-7	BANK ONE CORPORATION		11/16/2021	JP MORGAN SECURITIES LLC		1,300,250	1,000,000	1,136,040	1,055,092		(6,318)		(6,318)		1,048,774		251,476	251,476	84,222	04/29/2027
06541F-BA-6	BANK_17-BNK4		03/09/2021	DEUTSCHE BANK SECURITIES INC		665,953	600,000	617,964	611,870		(341)		(341)		611,528		54,425	54,425	6,042	05/01/2050
06850#-AB-0	BARRIERSAFE SOLUTIONS INTERNATIONA		04/03/2021	MATURED		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				138,371	04/03/2021
070101-E@-5	BASIN ELECTRIC POWER COOPERATIVE I		10/01/2021	SCHEDULED REDEMPTION		428,640	428,640	428,640	428,640						428,640				17,146	10/01/2031
071734-AH-0	BAUSCH HEALTH COMPANIES INC	A	02/18/2021	MORGAN STANLEY & CO. LLC		253,380	246,000	250,059	249,631		(62)		(62)		249,569		3,811	3,811	6,902	01/30/2028
07387#-AA-2	BEAR SWAMP FINANCE LP		12/31/2021	SCHEDULED REDEMPTION		209,232	209,232	209,232	208,956		(14,476)		(14,476)		209,232				5,507	10/08/2025
080555-AF-2	BELO CORP		10/22/2021	CREDIT SUISSE SECURITIES (USA) LLC		900,900	770,000	821,100	818,200		(4,996)		(4,996)		813,204		87,696	87,696	62,183	09/15/2027
05585*-AA-0	BFC HONEYWELL FEDERAL RECEIVABLES		12/01/2021	SCHEDULED REDEMPTION		268,633	268,633	268,633	268,633						268,633				7,210	12/01/2041
09629L-AE-5	BLUEM_18-23A - ABS		11/17/2021	JP MORGAN SECURITIES LLC		14,970,000	15,000,000	15,000,000	15,000,000						15,000,000		(30,000)	(30,000)	310,491	10/20/2031
05577@-AM-2	BNSF RAILWAY CO 2009-E - ABS		02/26/2021	MATURED		282,318	282,318	282,318	282,318						282,318				9,246	02/26/2021
097023-CQ-6	BOEING CO		03/26/2021	CITIGROUP GLOBAL MARKETS, INC		2,796,954	2,968,000	3,210,545	3,204,624		(1,240)		(1,240)		3,203,385		(406,430)	(406,430)	73,891	02/01/2050
10240*-AA-7	BOWIE ACQUISITIONS LLC		12/31/2021	SCHEDULED REDEMPTION		1,025,852	1,025,852	1,025,852	1,025,852						1,025,852				60,320	09/30/2038
102590-A#-3	BOWLES FLUIDICS CORPORATION		06/30/2021	SCHEDULED REDEMPTION		178,393	178,393	175,357	317,698		2,340		2,340		178,393				71,236	12/31/2022
102590-A@-5	BOWLES FLUIDICS CORPORATION		06/30/2021	SCHEDULED REDEMPTION		202,733	202,733	199,301	358,079		2,285		2,285		202,733				141,699	12/18/2022
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC COOPER		12/30/2021	SCHEDULED REDEMPTION		275,000	275,000	275,000	275,000						275,000				4,496	06/30/2024
110122-CQ-9	BRISTOL-MYERS SQUIBB CO		12/09/2021	JEFFERIES & CO. INC.		7,730,804	6,509,000	6,495,941	6,496,146		448		448		6,496,594		1,234,210	1,234,210	267,005	06/15/2039
110122-DJ-4	BRISTOL-MYERS SQUIBB CO		02/23/2021	TENDER TRANSACTION		1,624,863	1,207,000	1,272,083	1,271,435		(211)		(211)		1,271,224		(64,224)	(64,224)	449,380	08/15/2045
11135F-AZ-4	BROADCOM INC		03/31/2021	CONVERSION		1,729,586	1,750,000	1,727,333	1,728,691		895		895		1,729,586				68,590	04/15/2026
118230-AQ-4	BUCKEYE PARTNERS LP		10/18/2021	Various		1,497,036	1,475,000	1,454,809	1,456,515		2,236		2,236		1,458,751		38,285	38,285	51,552	12/01/2026
118230-AT-8	BUCKEYE PARTNERS LP		03/16/2021	JEFFERIES & CO. INC.		540,175	527,000	530,296	529,773		(131)		(131)		529,642		10,533	10,533	11,896	03/01/2025
12189P-AF-9	BURLINGTON NORTHERN AND SANTE FE R - ABS		01/02/2021	MATURED		30,449	30,449	30,449	30,449						30,449				1,152	01/02/2021
12189T-AG-9	BURLINGTON NORTHERN SANTA FE CORP		11/30/2021	MARKET AXESS TRADING PLATFORM		2,963,933	2,325,000	2,316,026	2,321,127		416		416		2,321,543		642,391	642,391	160,288	12/01/2027
12189T-AJ-3	BURLINGTON NORTHERN SANTA FE CORP		11/30/2021	INTL FCSTONE FINANCIAL INC.		2,979,929	2,325,000	2,315,165	2,320,501		433		433		2,320,934		658,995	658,995	208,133	08/01/2028
12232K-AJ-9	BURNH_16-1A - ABS	C	11/17/2021	MORGAN STANLEY & CO. LLC		14,977,500	15,000,000	15,000,000	15,000,000						15,000,000		(22,500)	(22,500)	277,574	10/20/2029
056054-AK-5	BX_19-XL		10/15/2021	SCHEDULED REDEMPTION		218,349	218,349	218,963			(614)		(614)		218,349				1,681	10/15/2036
12433A-AJ-8	BX_20-FOX		11/15/2021	SCHEDULED REDEMPTION		1,571,963	1,571,963	1,571,963	1,571,963						1,571,963				50,353	11/15/2032
12467A-AF-5	C&S GROUP ENTERPRISES LLC		11/03/2021	BANC OF AMERICA SECURITIES LLC		464,894	497,000	495,625	274,250		(74)		(74)		495,533		(30,640)	(30,640)	22,848	12/15/2028
22534B-AE-4	CAALT_18-1A		06/15/2021	SCHEDULED REDEMPTION		6,970,000	6,970,000	6,989,875	6,980,735		(10,735)		(10,735)		6,970,000				127,724	06/15/2027
22535F-AC-8	CAALT_18-2A		09/15/2021	SCHEDULED REDEMPTION		8,895,000	8,895,000	8,967,782	8,942,369		(47,369)		(47,369)		8,895,000				264,919	09/15/2027
22534D-AC-4	CAALT_18-3		09/15/2021	SCHEDULED REDEMPTION		3,420,000	3,420,000	3,419,222	3,419,755		245		245		3,420,000				81,184	10/15/2027
22534D-AE-0	CAALT_18-3		11/15/2021	SCHEDULED REDEMPTION		10,860,000	10,860,000	10,924,234	10,897,614		(37,614)		(37,614)		10,860,000				384,413	12/15/2027
22536B-AC-6	CAALT_20-3A		01/26/2021	CREDIT SUISSE SECURITIES (USA) LLC		5,030,041	4,925,000	4,923,807	4,923,871		25		25		4,923,897		106,144	106,144	10,412	12/17/2029
22536B-AE-2	CAALT_20-3A		01/26/2021	CREDIT SUISSE SECURITIES (USA) LLC		4,870,234	4,750,000	4,749,657	4,749,674		7		7		4,749,681		120,554	120,554	12,936	02/15/2030
131347-CK-0	CALPINE CORP		07/06/2021	BANC OF AMERICA SECURITIES LLC		879,017	853,000	835,886	840,203		1,011		1,011		841,214		37,802	37,802	26,994	06/01/2026
131347-CM-6	CALPINE CORP		10/14/2021	BANC OF AMERICA SECURITIES LLC		644,380	638,000	646,523	646,184		(1,174)		(1,174)		645,010		(630)	(630)	33,734	02/15/2028
134429-AG-4	CAMPBELL SOUP CO		05/01/2021	MATURED		5,742,000	5,742,000	6,574,492	5,767,903		(25,903)		(25,903)		5,742,000				254,801	05/01/2021
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC		10/13/2021	JP MORGAN SECURITIES LLC		579,455	558,000	582,744	579,310		(4,706)		(4,706)		574,604		4,851	4,851	34,875	07/15/2027
149123-CB-5	CATERPILLAR INC		12/16/2021	TD SECURITIES (USA) LLC		3,625,896	3,092,000	2,628,107	2,691,986		10,565		10,565		2,702,551		923,345	923,345	158,418	08/15/2042
12510H-AB-6	CAUTO_20-1A		12/15/2021	SCHEDULED REDEMPTION		188,908	188,908	189,128	189,115		(206)		(206)		188,908				4,040	02/15/2050
12510H-AD-2	CAUTO_20-1A		12/15/2021	SCHEDULED REDEMPTION		4,400	4,400	4,399	4,399		1		1		4,400				87	02/15/2050

SCHEDULE D - PART 4

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12478C-AA-9	CBAM_18-8A - ABS		11/30/2021	BARCLAYS CAPITAL INC		5,494,500	5,500,000	5,500,000	5,500,000						5,500,000		(5,500)	(5,500)	81,331	10/20/2029
12478C-AE-1	CBAM_18-8A - ABS		11/18/2021	MUFG SECURITIES AMERICAS INC		8,285,060	8,300,000	8,300,000	8,300,000						8,300,000		(14,940)	(14,940)	163,896	10/20/2029
12489W-LG-7	CBASS_05-CB3		12/27/2021	SCHEDULED REDEMPTION		233,913	233,913	207,890	228,591		5,322		5,322		233,913				1,423	06/25/2035
12489W-ME-1	CBASS_05-CB4		05/25/2021	SCHEDULED REDEMPTION		181,451	181,451	166,482	179,732		1,719		1,719		181,451				3,156	07/25/2035
12489W-MZ-4	CBASS_05-CB5		12/27/2021	SCHEDULED REDEMPTION		568,612	568,612	509,441	545,604		23,008		23,008		568,612				2,370	08/25/2035
22823R-AA-7	CCITY_20-1A - ABS	C	07/16/2021	CALL TRANSACTION		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				503,177	07/20/2030
1248EP-BT-9	CCO HOLDINGS LLC		07/08/2021	MARKET AXESS TRADING PLATFORM		414,980	396,000	417,215	413,094		(2,726)		(2,726)		410,368		4,612	4,612	14,150	05/01/2027
1248EP-CB-7	CCO HOLDINGS LLC		10/13/2021	WELLS FARGO ADVISORS, LLC		517,075	481,000	493,178	491,243		(1,093)		(1,093)		490,150		26,925	26,925	22,550	06/01/2029
1248EP-CD-3	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		10/13/2021	WELLS FARGO ADVISORS, LLC		879,750	850,000	892,203	235,618		(2,750)		(2,750)		888,751		(9,001)	(9,001)	25,835	03/01/2030
12508E-AD-3	CDK GLOBAL INC		05/19/2021	CITIGROUP GLOBAL MARKETS, INC		14,300	13,000	13,361	13,262		(25)		(25)		13,237		1,063	1,063	390	10/15/2024
12508E-AF-8	CDK GLOBAL INC		06/21/2021	Various		638,783	604,000	583,550	588,585		963		963		589,548		49,235	49,235	16,445	06/01/2027
15135B-AM-3	CENTENE CORPORATION		08/15/2021	CALL TRANSACTION		472,301	454,000	478,908	473,138		(4,258)		(4,258)		468,880		(14,880)	(14,880)	42,703	08/15/2026
15135B-AR-2	CENTENE CORPORATION		10/18/2021	BARCLAYS CAPITAL INC		846,450	810,000	812,306	811,924		(486)		(486)		811,438		35,012	35,012	29,166	12/15/2027
12527E-AD-0	CFCRE_11-C1		01/01/2021	SCHEDULED REDEMPTION		97,374	97,374	100,067	97,398		(24)		(24)		97,374				403	04/01/2044
12531W-BB-7	CFCRE_16-C3		03/22/2021	WELLS FARGO ADVISORS, LLC		5,354,155	4,855,000	5,000,494	4,933,597		(3,423)		(3,423)		4,930,174		423,981	423,981	58,900	01/01/2048
17322A-AF-9	CGCMT_14-GC19		12/06/2021	WELLS FARGO ADVISORS, LLC		1,580,801	1,500,000	1,544,951	1,515,684		(4,695)		(4,695)		1,510,989		69,812	69,812	66,442	03/01/2047
29429E-AH-4	CGCMT_16-P4		11/29/2021	BANC OF AMERICA SECURITIES LLC		1,482,498	1,428,000	1,470,840	1,453,169		(3,925)		(3,925)		1,449,244		33,254	33,254	43,789	07/01/2049
17291E-AY-7	CGCMT_16-P6		11/30/2021	BARCLAYS CAPITAL INC		3,188,475	2,960,000	3,048,655	3,016,695		(8,152)		(8,152)		3,008,543		179,932	179,932	119,679	12/01/2049
17325H-BR-4	CGCMT_17-P7		12/07/2021	CREDIT SUISSE SECURITIES (USA) LLC		2,573,625	2,400,000	2,471,811	2,447,768		(6,616)		(6,616)		2,441,153		132,472	132,472	96,048	04/01/2050
159864-AE-7	CHARLES RIVER LABORATORIES INTERNA		10/13/2021	Various		1,437,601	1,389,000	1,412,909	1,410,255		(3,214)		(3,214)		1,407,041		30,559	30,559	52,607	05/01/2028
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP		03/27/2021	CALL TRANSACTION		748,136	729,000	743,147	739,873		(1,482)		(1,482)		738,391		(9,391)	(9,391)	37,847	10/01/2025
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP		10/14/2021	Various		1,002,777	934,000	947,668	946,881		(1,201)		(1,201)		945,680		57,097	57,097	39,215	10/01/2029
12549Q-BA-2	CIFC_14-3A - ABS		11/16/2021	CITIGROUP GLOBAL MARKETS, INC		10,008,500	10,000,000	10,000,000	10,000,000						10,000,000		8,500	8,500	150,880	10/22/2031
172967-AR-2	CITIGROUP INC		11/17/2021	SUSQUEHANNA FINANCIAL GROUP, LLLP		6,259,500	5,000,000	6,116,050	5,793,845		(87,949)		(87,949)		5,705,897		553,603	553,603	445,347	01/15/2028
12559Q-AA-0	CITM_07-1		12/27/2021	SCHEDULED REDEMPTION		3,193,289	3,193,289	3,177,322	3,183,355		9,934		9,934		3,193,289				29,355	10/25/2037
17307G-SL-3	CMLTI_05-OPT3		06/25/2021	SCHEDULED REDEMPTION		400,178	400,178	354,658	396,957		3,221		3,221		400,178				946	05/25/2035
17307G-UV-8	CMLTI_05-OPT4		12/27/2021	SCHEDULED REDEMPTION		160,090	160,090	148,884	155,406		4,683		4,683		160,090				1,625	07/25/2035
17321L-AA-7	CMLTI_13-J1		12/01/2021	SCHEDULED REDEMPTION		173,275	173,275	169,742	170,623		2,652		2,652		173,275				2,951	10/01/2043
193051-AQ-2	COLD_20-ICE5		02/16/2021	SCHEDULED REDEMPTION		255,142	255,142	254,122	254,178		965		965		255,142				1,849	11/15/2037
19687X-AA-5	COLT_19-1		02/01/2021	SCHEDULED REDEMPTION		252,826	252,826	255,433	255,401		(2,574)		(2,574)		252,826				1,580	03/01/2049
20030N-BQ-3	COMCAST CORP		08/19/2021	EXCHANGE		13,491,996	13,501,000	13,490,874	13,491,867		129		129		13,491,996				627,947	08/15/2045
20030N-CM-1	COMCAST CORPORATION		08/19/2021	CONVERSION		11,951,366	12,000,000	11,949,084	11,950,831		535		535		11,951,366				476,267	10/15/2048
20030N-CN-9	COMCAST CORPORATION		08/19/2021	EXCHANGE		9,159,072	9,091,000	9,160,902	9,159,497		(425)		(425)		9,159,072				380,004	10/15/2058
20030N-DR-9	COMCAST CORPORATION		08/19/2021	COUNTERPARTY FOR SYSTEM GENERATED C		864	864	516							516		348	348		11/01/2051
20030N-DT-5	COMCAST CORPORATION		08/20/2021	HIMCO OPERATIONAL TRANSACTION		1,319	1,319	945							945		374	374		11/01/2056
20030N-DV-0	COMCAST CORPORATION		09/20/2021	Various		1,150	1,150	851							851		299	299		11/01/2063
12625E-AA-7	COMM_13-SFS		12/01/2021	SCHEDULED REDEMPTION		38,411	38,411	38,411	38,411						38,411				446	04/01/2035
12593F-BD-5	COMM_15-LC21		03/09/2021	BARCLAYS CAPITAL INC		1,100,781	1,000,000	1,017,070	1,008,590		(358)		(358)		1,008,232		92,550	92,550	10,300	07/01/2048
12593Y-BE-2	COMM_16-CR28		03/09/2021	DEUTSCHE BANK SECURITIES INC		4,425,374	3,985,000	4,104,371	4,049,571		(2,372)		(2,372)		4,047,198		378,175	378,175	41,643	02/01/2049
12594J-AJ-4	COMM_16-GCT		02/01/2021	SCHEDULED REDEMPTION		1,162,500	1,162,500	1,163,792	1,162,666		(166)		(166)		1,162,500				18,555	08/01/2029
207597-CZ-6	CONNECTICUT LIGHT AND POWER CO		12/07/2021	FIFTH THIRD SECURITIES		5,077,889	4,324,000	4,757,135	4,447,942		(28,116)		(28,116)		4,419,827		658,062	658,062	404,835	10/01/2024
208251-AE-8	CONOCO INC		11/17/2021	RBC CAPITAL MARKETS, LLC		1,835,346	1,395,000	1,276,523	1,332,652		4,942		4,942		1,337,593		497,752	497,752	106,109	04/15/2029
210805-DH-7	CONTINENTAL AIRLINES PASS THROUGH - ABS		06/15/2021	MATURED		1,521	1,521	1,465	1,519		3		3		1,521				51	06/15/2021

SCHEDULE D - PART 4

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
21684A-AA-4	COOPERATIEVE RABOBANK UA	D	11/15/2021	BANC OF AMERICA SECURITIES LLC		749,728	700,000	728,105	711,086		(3,201)		(3,201)		707,885		41,843	41,843	31,116	12/01/2023
91803*-AP-3	CORIX REGULATED UTILITIES US INC		07/19/2021	SCHEDULED REDEMPTION		750,000	750,000	750,000	750,000						750,000				49,350	07/21/2036
224044-BR-7	COX COMMUNICATIONS INC		06/03/2021	TENDER TRANSACTION		3,260,301	2,325,000	2,238,840	2,249,654		1,135		1,135		2,250,789		74,211	74,211	1,011,115	12/01/2036
224050-AE-4	COX ENTERPRISES		12/07/2021	CITIGROUP GLOBAL MARKETS, INC		5,883,180	4,650,000	4,650,000	4,650,000						4,650,000		1,233,180	1,233,180	480,113	07/15/2027
12595M-AC-1	CPS_18-A		05/15/2021	SCHEDULED REDEMPTION		514,984	514,984	514,860	514,973		11		11		514,984				3,773	12/15/2023
12656C-AC-9	CPS_20-B		03/29/2021	BNP PARIBAS SECURITIES CORP		3,039,727	3,000,000	2,999,721	2,999,804		43		43		2,999,847		39,880	39,880	18,638	04/15/2026
14889K-AN-2	CRMN_15-1A - ABS	C	03/09/2021	CALL TRANSACTION		3,390,000	3,390,000	3,390,000	3,390,000						3,390,000				19,726	04/22/2027
228701-AF-5	CROWNROCK LP / CROWNROCK FINANCE I		10/18/2021	TD SECURITIES (USA) LLC		679,770	664,000	662,306	662,672		(129)		(129)		662,543		17,227	17,227	37,869	10/15/2025
12637U-BA-6	CSAIL_16-C7		12/07/2021	GOLDMAN SACHS & CO LLC		3,947,727	3,700,000	3,810,985	3,769,570		(10,402)		(10,402)		3,759,167		188,559	188,559	149,697	11/01/2049
12595B-BF-7	CSAIL_17-C8		11/29/2021	CITIGROUP GLOBAL MARKETS, INC		845,250	800,000	824,000	816,391		(2,131)		(2,131)		814,260		30,990	30,990	28,842	06/01/2050
12595X-AX-1	CSAIL_18-CX12		11/30/2021	AMHERST PIERPONT SECURITIES LLC		3,238,598	2,900,000	2,986,986	2,970,883		(7,521)		(7,521)		2,963,363		275,235	275,235	129,798	08/01/2051
126307-AQ-0	CSC HOLDINGS LLC		10/14/2021	BANC OF AMERICA SECURITIES LLC		787,132	760,000	783,750	774,745		(2,507)		(2,507)		772,238		14,894	14,894	42,148	04/15/2027
126307-BF-3	CSC HOLDINGS LLC		10/20/2021	JP MORGAN SECURITIES LLC		394,719	430,000	430,000	430,000						430,000		(35,282)	(35,282)	17,133	02/15/2031
Q1297#-AM-0	CSL FINANCE PTY LTD		06/16/2021	STONECASTLE SECURITIES, LLC.		5,137,250	5,000,000	5,000,000	5,000,000						5,000,000		137,250	137,250	73,243	08/27/2030
Q1297#-AN-8	CSL FINANCE PTY LTD		06/23/2021	STONECASTLE SECURITIES, LLC.		3,078,630	3,000,000	3,000,000	3,000,000						3,000,000		78,630	78,630	46,865	05/27/2032
12656*-AK-8	CSLB HOLDINGS INC		06/16/2021	STONECASTLE SECURITIES, LLC.		1,067,420	1,000,000	1,000,000	1,000,000						1,000,000		67,420	67,420	19,373	10/13/2026
12656*-AQ-5	CSLB HOLDINGS INC		06/16/2021	STONECASTLE SECURITIES, LLC.		6,236,760	6,000,000	6,000,000	6,000,000						6,000,000		236,760	236,760	78,937	05/27/2027
12647M-BY-0	CSMC_13-6		12/01/2021	SCHEDULED REDEMPTION		163,520	163,520	160,485	160,823		2,696		2,696		163,520				2,894	08/01/2043
23222T-AQ-3	CTWTR_14-1 - ABS		10/15/2021	SCHEDULED REDEMPTION		2,864,555	2,864,555	2,864,555	2,864,555						2,864,555				55,089	07/15/2026
23089*-AB-2	CUMMING CONSTRUCTION MANAGEMENT		05/26/2021	HIMCO OPERATIONAL TRANSACTION		6,204,986	6,204,986	6,084,986	6,121,397		7,604		7,604		6,152,204		52,781	52,781	480,634	10/07/2023
23157#-AD-1	CURTISS-WRIGHT CORPORATION		12/01/2021	MATURED		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				153,600	12/01/2021
12665*-AA-9	CVS CAREMARK CTL 9-2009 - ABS		12/10/2021	Various		666,986	537,657	537,657	537,657						537,657				156,898	10/10/2031
126659-AA-9	CVS PASSTHROUGH TRUST - ABS		12/10/2021	SCHEDULED REDEMPTION		187,583	187,583	187,583	187,583						187,583				9,788	07/10/2031
126673-NW-8	CWABS_04-12		02/25/2021	SCHEDULED REDEMPTION		509,309	509,309	505,171	509,093		216		216		509,309				765	03/25/2035
126673-QG-0	CWL_04-AB2		12/27/2021	SCHEDULED REDEMPTION		641,046	641,046	596,173	630,813		10,232		10,232		641,046				4,072	05/25/2036
23636A-AQ-4	DANSKE BANK A/S	D	11/16/2021	Various		30,279,342	30,000,000	30,000,000	30,000,000						30,000,000		279,342	279,342	300,812	09/12/2023
23636A-AT-8	DANSKE BANK A/S	D	11/17/2021	BANC OF AMERICA SECURITIES LLC		8,665,600	8,000,000	7,983,840	7,989,676		2,842		2,842		7,992,518		673,082	673,082	581,694	01/12/2024
237266-AH-4	DARLING INGREDIENTS INC		02/09/2021	JP MORGAN SECURITIES LLC		393,724	371,000	375,305	373,943		(92)		(92)		373,851		19,872	19,872	6,276	04/15/2027
23311V-AF-4	DCP MIDSTREAM OPERATING LP		05/25/2021	Various		310,199	297,000	292,110	292,322		38		38		292,360		17,838	17,838	10,823	04/01/2044
23311V-AJ-6	DCP MIDSTREAM OPERATING LP		10/12/2021	CANTOR FITZGERALD & CO		941,640	826,000	859,144	476,722		(3,138)		(3,138)		855,959		85,681	85,681	49,667	07/15/2027
244199-AU-9	DEERE & CO		11/30/2021	MARKET AXESS TRADING PLATFORM		542,363	538,000	708,451	563,044		(22,502)		(22,502)		540,541		1,822	1,822	63,895	01/09/2022
244199-AZ-8	DEERE & CO		11/30/2021	R.W. PRESSPRICH & CO., INC.		6,237,937	4,294,000	4,844,369	4,598,557		(21,890)		(21,890)		4,576,667		1,661,270	1,661,270	364,239	05/15/2030
244199-BA-2	DEERE & CO		11/17/2021	FTN FINANCIAL SECURITIES CORP.		1,629,298	1,162,000	1,156,004	1,158,512		214		214		1,158,726		470,572	470,572	100,271	03/03/2031
244199-BK-0	DEERE & CO		11/18/2021	JP MORGAN SECURITIES LLC		11,986,900	10,000,000	9,999,800	9,999,803		3		3		9,999,806		1,987,094	1,987,094	413,542	04/15/2050
24702R-AF-8	DELL INC		10/19/2021	JANE STREET EXECUTION SERVICES LLC		479,349	363,000	351,249	353,397		190		190		353,587		125,762	125,762	23,988	04/15/2038
24703T-AK-2	DELL INTERNATIONAL LLC/EMC CORP		12/21/2021	TENDER TRANSACTION		413,993	240,000	239,817			1		1		239,818		182	182	192,697	07/15/2046
25179M-AZ-6	DEVON ENERGY CORPORATION		11/17/2021	JANE STREET EXECUTION SERVICES LLC		177,035	162,000	160,102			97		97		160,199		16,836	16,836	8,830	06/15/2028

SCHEDULE D - PART 4

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25179M-BA-0	DEVON ENERGY CORPORATION		11/15/2021	HSBC SECURITIES (USA) INC.		383,683	354,000	339,365			598		598		339,963		43,720	43,720	13,364	01/15/2030
25272K-AR-4	DIAMOND 1 FINANCE CORPORATION/DIAM		06/23/2021	EXCHANGE		319,756	320,000	319,744	319,755		1		1		319,756				25,087	07/15/2046
25277L-AA-4	DIAMOND SPORTS GROUP LLC		10/14/2021	Various		455,183	744,000	535,680	754,775		(6,725)	218,401	(225,126)		529,649		(74,466)	(74,466)	46,801	08/15/2026
25466A-AJ-0	DISCOVER BANK		11/16/2021	GOLDMAN SACHS & CO LLC		873,931	820,000	798,547	806,162		2,000		2,000		808,162		65,769	65,769	37,013	07/27/2026
25470D-BK-4	DISCOVERY COMMUNICATIONS LLC		06/15/2021	EXCHANGE		2,486,490	3,067,000	2,482,003	2,483,687		2,802		2,802		2,486,490				89,965	09/15/2055
24380T-AD-8	DRMT_17-1A		06/01/2021	SCHEDULED REDEMPTION		1,500,000	1,500,000	1,522,500	1,510,526		(10,526)		(10,526)		1,500,000				33,735	12/02/2046
26251C-AG-9	DRSLF_18-61A - ABS	C	03/24/2021	CALL TRANSACTION		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				121,614	01/17/2032
26442R-AD-3	DUKE ENERGY PROGRESS INC		10/05/2021	WELLS FARGO ADVISORS, LLC		4,536,385	3,852,000	3,838,826	3,840,367		222		222		3,840,590		695,795	695,795	135,879	12/01/2044
269330-AA-4	E3_19-1 - ABS		12/20/2021	SCHEDULED REDEMPTION		1,246,622	1,246,622	1,246,584	1,246,585		38		38		1,246,622				27,575	09/20/2055
30167H-AE-8	EART_20-1A		11/30/2021	WELLS FARGO ADVISORS, LLC		2,644,460	2,620,000	2,613,450	2,615,174		2,665		2,665		2,617,839		26,621	26,621	62,882	01/15/2025
30167Y-AC-5	EART_20-2A		11/30/2021	Various		5,009,320	5,000,000	4,999,387	4,999,588		330		330		4,999,919		9,402	9,402	96,346	07/15/2024
278058-E#-5	EATON CORPORATION		06/28/2021	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				186,031	06/28/2021
28035Q-AA-0	EDGEWELL PERSONAL CARE CO		10/18/2021	Various		616,741	586,000	625,753	296,927		(6,855)		(6,855)		618,312		(1,571)	(1,571)	28,522	06/01/2028
283695-AZ-7	EL PASO NATURAL GAS COMPANY		12/06/2021	FIFTH THIRD SECURITIES		3,984,169	3,952,000	4,045,860	3,962,056		(9,011)		(9,011)		3,953,045		31,124	31,124	475,310	01/15/2022
28414H-AG-8	ELANCO ANIMAL HEALTH INC		08/23/2021	Various		1,648,071	1,400,000	1,400,000	1,400,000						1,400,000		248,071	248,071	72,438	08/28/2028
26857L-AA-0	ELFI_20-A		12/25/2021	SCHEDULED REDEMPTION		4,104,174	4,104,174	4,102,893	4,102,832		1,342		1,342		4,104,174				36,448	08/25/2045
26857L-AB-8	ELFI_20-A		12/25/2021	SCHEDULED REDEMPTION		537,229	537,229	536,971	536,993		236		236		537,229				14,077	08/25/2045
532457-BT-4	ELI LILLY AND COMPANY		09/22/2021	TENDER TRANSACTION		4,756,838	3,750,000	3,728,963	3,729,667		289		289		3,729,955		20,045	20,045	1,157,843	03/15/2049
532457-BU-1	ELI LILLY AND COMPANY		09/22/2021	TENDER TRANSACTION		3,369,700	2,500,000	2,484,450	2,484,743		120		120		2,484,863		15,137	15,137	975,467	03/15/2059
29002H-AA-7	ELMW3_19-3A - ABS		09/10/2021	CALL TRANSACTION		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				47,657	10/15/2032
29002H-AE-9	ELMW3_19-3A - ABS		09/10/2021	CALL TRANSACTION		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				65,298	10/15/2032
29003B-AA-9	ELMW5_20-2A - ABS		06/17/2021	CALL TRANSACTION		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				208,543	07/24/2031
29445F-BK-3	EMLT_04-2		12/27/2021	SCHEDULED REDEMPTION		337,325	337,325	292,735	332,416		4,910		4,910		337,325				2,834	10/25/2034
29445F-BZ-0	EMLT_04-3		12/27/2021	SCHEDULED REDEMPTION		1,359,811	1,359,811	1,364,060	1,362,498		(2,687)		(2,687)		1,359,811				7,145	12/25/2034
29260F-AD-2	ENDEAVOR ENERGY RESOURCES LP		10/14/2021	CALL TRANSACTION		1,032,920	992,000	1,024,391	1,019,808		(6,746)		(6,746)		1,013,062		(21,062)	(21,062)	106,695	01/30/2026
29260F-AF-7	ENDEAVOR ENERGY RESOURCES LP/ EER		10/15/2021	BARCLAYS CAPITAL INC		424,008	400,000	408,918	407,811		(1,630)		(1,630)		406,182		17,826	17,826	36,364	07/15/2025
29272W-AD-1	ENERGIZER HOLDINGS INC		10/21/2021	FLOW TRANSFERS US INSTITUTIONAL TRA		573,878	595,000	603,429	603,233		(1,315)		(1,315)		601,918		(28,040)	(28,040)	27,839	03/31/2029
29275Y-AC-6	ENERSYS		06/15/2021	WELLS FARGO ADVISORS, LLC		505,613	485,000	488,019	487,695		(155)		(155)		487,540		18,073	18,073	10,727	12/15/2027
29362U-AB-0	ENTEGRIS INC		01/07/2021	CITIGROUP GLOBAL MARKETS, INC		310,620	300,000	309,915	309,564		(116)		(116)		309,449		1,171	1,171	5,627	02/10/2026
29362U-AC-8	ENTEGRIS INC		10/12/2021	JANE STREET EXECUTION SERVICES LLC		927,734	889,000	904,455	464,509		(1,903)		(1,903)		902,482		25,252	25,252	38,786	04/15/2028
29365D-AA-7	ENTERCOM MEDIA CORP		01/22/2021	JP MORGAN SECURITIES LLC		256,648	251,000	261,398	259,820		(100)		(100)		259,721		(3,073)	(3,073)	3,852	05/01/2027
P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE CV	D	12/20/2021	SCHEDULED REDEMPTION		115,611	115,611	115,611	115,611						115,611				4,920	12/20/2044
26884L-AF-6	EQT CORP		10/19/2021	BANC OF AMERICA SECURITIES LLC		636,650	595,000	590,894	297,011		430		430		591,335		45,315	45,315	24,494	10/01/2027
26884L-AL-3	EQT CORP		10/21/2021	Various		603,315	541,000	557,578	557,493		(1,418)		(1,418)		556,075		47,240	47,240	25,368	01/15/2029
294429-AS-4	EQUIFAX INC		04/30/2021	BARCLAYS CAPITAL INC		3,980,640	3,793,000	3,785,793	3,786,212		214		214		3,786,426		194,213	194,213	55,199	05/15/2030
33844F-AE-7	FCAT_16-4-D		10/15/2021	SCHEDULED REDEMPTION		380,000	380,000	379,937	379,990		10		10		380,000				9,885	11/15/2022
33845D-AB-7	FCAT_18-4		12/15/2021	SCHEDULED REDEMPTION		2,250,197	2,250,197	2,249,773	2,250,062		134		134		2,250,197				69,670	10/16/2023
35105M-AC-5	FCRT_18-2		06/15/2021	SCHEDULED REDEMPTION		3,261,939	3,261,939	3,261,289	3,261,859		80		80		3,261,939				30,008	05/15/2023
35105M-AD-3	FCRT_18-2		11/15/2021	SCHEDULED REDEMPTION		2,000,000	2,000,000	1,999,898	1,999,970		30		30		2,000,000				52,160	11/15/2023
35105M-AE-1	FCRT_18-2		12/15/2021	SCHEDULED REDEMPTION		912,933	912,933	912,821	912,887		45		45		912,933				36,335	02/15/2024
32027N-LA-7	FFML_04-FF7		12/27/2021	SCHEDULED REDEMPTION		764,246	764,246	707,528	735,093		29,153		29,153		764,246				4,809	09/25/2034
32027N-LR-0	FFML_04-FFH3		03/25/2021	SCHEDULED REDEMPTION		21,958	21,958	21,375	21,896		63		63		21,958				30	10/25/2034
32027N-VV-0	FFML_05-FF9		12/27/2021	SCHEDULED REDEMPTION		339,807	339,807	316,870	328,897		10,910		10,910		339,807				1,821	10/25/2035
32027N-VE-8	FFML_05-FFH3		12/27/2021	SCHEDULED REDEMPTION		1,116,511	1,116,511	988,112	1,063,181		53,330		53,330		1,116,511				7,007	09/25/2035
32027N-XD-8	FFML_05-FFH4		11/26/2021	SCHEDULED REDEMPTION		73,131	73,131	69,017	72,213		918		918		73,131				310	12/25/2035
320276-AB-4	FFML_06-FF9		11/30/2021	Various		10,276,520	10,305,493	9,574,447	9,809,212		244,175		244,175		10,053,387		223,132	223,132	27,835	06/25/2036
35729P-JE-1	FHLT_05-1		10/25/2021	SCHEDULED REDEMPTION		242,558	242,558	164,712	241,750		808		808		242,558				1,294	06/25/2035
337932-AC-1	FIRSTENERGY CORP		10/21/2021	Various		2,261,500	1,675,000	1,672,186	1,673,268		87		87		1,673,356		588,144	588,144	116,254	11/15/2031
31659T-DV-4	FMIC_05-2		12/27/2021	SCHEDULED REDEMPTION		173,252	173,252	131,293	155,492		17,760		17,760		173,252				1,156	12/25/2035

SCHEDULE D - PART 4

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
345397-A6-0	FORD MOTOR CREDIT COMPANY LLC		10/12/2021	Various		843,249	772,000	776,770	776,380		(710)		(710)		775,670		67,578	67,578	28,217	06/16/2025
345397-A8-6	FORD MOTOR CREDIT COMPANY LLC		10/12/2021	WELLS FARGO ADVISORS, LLC		879,438	840,000	840,000	840,000						840,000		39,438	39,438	40,136	08/17/2027
345397-YT-4	FORD MOTOR CREDIT COMPANY LLC		10/13/2021	BARCLAYS CAPITAL INC		1,358,355	1,322,000	1,300,634	1,301,584		2,075		2,075		1,303,659		54,696	54,696	48,053	11/02/2027
34960P-AB-7	FORTRESS TRANSPORTATION AND INFRAS		10/19/2021	MORGAN STANLEY & CO. LLC		320,153	310,000	321,030	97,366		(2,931)		(2,931)		318,083		2,070	2,070	21,269	10/01/2025
34960P-AC-5	FORTRESS TRANSPORTATION AND INFRAS		10/18/2021	BANC OF AMERICA SECURITIES LLC		248,713	221,000	236,095	235,666		(2,208)		(2,208)		233,458		15,255	15,255	26,456	08/01/2027
35671D-BJ-3	FREEPORT-MCMORAN INC		10/18/2021	MARKET AXESS TRADING PLATFORM		471,291	386,000	385,058	385,241		(3)		(3)		385,238		86,053	86,053	19,454	11/14/2034
35671D-CC-7	FREEPORT-MCMORAN INC		10/19/2021	JANE STREET EXECUTION SERVICES LLC		194,699	186,000	194,370	194,052		(1,619)		(1,619)		192,433		2,266	2,266	10,592	09/01/2027
35671D-CE-3	FREEPORT-MCMORAN INC		10/19/2021	BNP PARIBAS SECURITIES CORP		300,060	289,000	300,199	300,147		(1,887)		(1,887)		298,260		1,800	1,800	13,577	03/01/2028
35671D-CH-6	FREEPORT-MCMORAN INC		03/09/2021	JP MORGAN SECURITIES LLC		70,093	64,000	64,000	64,000						64,000		6,093	6,093	1,842	08/01/2030
30292P-AE-8	FREMF_15-K45		05/24/2021	WELLS FARGO ADVISORS, LLC		1,734,000	1,600,000	1,564,313	1,583,323		1,547		1,547		1,584,870		149,130	149,130	28,217	04/01/2048
30293X-AJ-9	FREMF_15-K51		05/24/2021	WELLS FARGO ADVISORS, LLC		4,848,406	4,395,000	3,902,078	4,122,478		20,874		20,874		4,143,352		705,054	705,054	85,383	10/01/2048
30294D-AN-3	FREMF_16-K52		05/24/2021	CITIGROUP GLOBAL MARKETS, INC		3,314,063	3,000,000	2,705,098	2,831,455		12,188		12,188		2,843,643		470,420	470,420	57,856	01/01/2049
30289U-AS-1	FREMF_16-K56		04/30/2021	PERFORMANCE TRUST CAPITAL PARTNERS,		1,214,469	1,100,000	1,083,259	1,089,946		575		575		1,090,521		123,948	123,948	18,556	06/01/2049
35690A-AS-7	FREMF_16-K58		05/24/2021	GOLDMAN SACHS & CO LLC		2,083,063	1,890,806	1,768,378	1,813,703		4,885		4,885		1,818,588		264,474	264,474	34,728	09/01/2049
302949-AQ-5	FREMF_17-K62		05/24/2021	ROBERT W. BAIRD & CO. INCORPORATED		11,567,016	10,452,000	9,988,646	10,130,985		19,075		19,075		10,150,060		1,416,956	1,416,956	198,903	01/01/2050
302956-AG-2	FREMF_18-K79		11/30/2021	SG AMERICAS, LLC		2,001,938	1,800,000	1,765,251	1,773,034		2,876		2,876		1,775,909		226,028	226,028	77,074	07/01/2051
30297H-AG-6	FREMF_18-K81		11/30/2021	PERFORMANCE TRUST CAPITAL PARTNERS,		8,183,341	7,406,000	7,187,523	7,226,020		18,633		18,633		7,244,653		938,688	938,688	313,886	09/01/2051
30297R-AE-9	FREMF_18-K84		11/30/2021	GOLDMAN SACHS & CO LLC		15,445,391	14,000,000	13,445,362	13,548,001		45,390		45,390		13,593,391		1,851,999	1,851,999	594,764	10/01/2028
30308R-AN-6	FREMF_18-K86		11/30/2021	SG AMERICAS, LLC		11,032,422	10,000,000	9,451,890	9,537,281		45,308		45,308		9,582,589		1,449,833	1,449,833	436,476	11/01/2051
30298F-AJ-3	FREMF_19-K735		05/24/2021	SG AMERICAS, LLC		4,437,656	4,000,000	4,147,608	4,118,673		(8,224)		(8,224)		4,110,450		327,207	327,207	78,969	05/01/2026
30310X-AE-9	FREMF_19-K94		11/30/2021	WELLS FARGO ADVISORS, LLC		8,346,108	7,631,000	7,802,194	7,781,948		(14,190)		(14,190)		7,767,758		578,350	578,350	307,748	07/01/2052
33852A-AC-1	FSMT_19-1INV		12/01/2021	SCHEDULED REDEMPTION		5,788,566	5,788,566	5,880,822	5,859,390		(70,824)		(70,824)		5,788,566				106,533	10/01/2049
33851T-BS-5	FSMT_21-11IN		12/01/2021	SCHEDULED REDEMPTION		17,107	17,107	17,374			(267)		(267)		17,107				99	11/01/2051
369550-BJ-6	GENERAL DYNAMICS CORPORATION		11/18/2021	BARCLAYS CAPITAL INC		6,804,855	5,333,000	5,254,605	5,255,605		1,203		1,203		5,256,808		1,548,047	1,548,047	258,762	04/01/2050
37045X-BT-2	GENERAL MOTORS FINANCIAL CO INC		11/15/2021	GOLDMAN SACHS & CO LLC		2,195,540	2,000,000	2,022,900	2,000,000						2,000,000		195,540	195,540	116,000	01/17/2027
361886-CJ-1	GFORT_20-1		01/26/2021	MUFG SECURITIES AMERICAS INC		5,818,506	5,750,000	5,748,885	5,748,995		28		28		5,749,024		69,482	69,482	7,074	08/15/2025
361886-CK-8	GFORT_20-1		01/26/2021	BANC OF AMERICA SECURITIES LLC		4,885,500	4,800,000	4,799,398	4,799,457		15		15		4,799,472		86,028	86,028	8,485	08/15/2025
37459*-AA-6	GIANTS TRAINING FACILITY LLC M - ABS		12/01/2021	SCHEDULED REDEMPTION		528,736	528,736	528,736	496,173						528,736				37,805	12/01/2030
37459*-AB-4	GIANTS TRAINING FACILITY LLC T - ABS		12/01/2021	SCHEDULED REDEMPTION		264,368	264,368	264,368	264,368						264,368				18,902	12/01/2030
38082J-AA-7	GLDN_16-2A - ABS		09/20/2021	SCHEDULED REDEMPTION		156,824	156,824	156,824	156,824						156,824				4,956	09/20/2047
37953T-AB-1	GLOBAL SHIP LEASE INC	D	01/20/2021	CALL TRANSACTION		204,938	200,000	204,000	203,401		(201)		(201)		203,199		(3,199)	(3,199)	8,504	11/15/2022
98625L-AA-0	GNRT_5A-A - ABS		11/30/2021	DEUTSCHE BANK SECURITIES INC		5,994,000	6,000,000	6,000,000	6,000,000						6,000,000		(6,000)	(6,000)	92,274	10/22/2031
38123H-AN-4	GOLD9_14-9A - ABS		11/16/2021	CITIGROUP GLOBAL MARKETS, INC		12,011,700	12,000,000	12,000,000	12,000,000						12,000,000		11,700	11,700	165,540	10/29/2029
38119#-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE		08/10/2021	SCHEDULED REDEMPTION		332,345	332,345	332,345	332,345						332,345				14,457	08/10/2031
38141G-GS-7	GOLDMAN SACHS GROUP INC		11/16/2021	TD SECURITIES (USA) LLC		6,059,940	6,000,000	6,063,670	6,011,043		(9,109)		(9,109)		6,001,934		58,006	58,006	454,250	01/24/2022
38141G-WL-4	GOLDMAN SACHS GROUP INC/THE		11/16/2021	BARCLAYS CAPITAL INC		9,275,874	8,600,000	8,616,259	8,611,214		(1,386)		(1,386)		8,609,828		666,046	666,046	302,436	06/05/2028
38218G-AA-0	GOODG_18-1 - ABS		12/15/2021	SCHEDULED REDEMPTION		658,431	658,431	658,363	658,365		66		66		658,431				16,970	10/15/2053
G39718-AG-4	GPT RE LTD	D	05/26/2021	SEAPORT GLOBAL SECURITIES LLC		21,540,800	20,000,000	20,000,000	20,000,000						20,000,000		1,540,800	1,540,800	314,600	12/20/2029

SCHEDULE D - PART 4

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL CO		10/12/2021	BANC OF AMERICA SECURITIES LLC		1,247,396	1,151,000	1,217,913	843,840		(4,828)		(4,828)		1,208,762		38,634	38,634	60,114	07/15/2027
39813#-AA-9	GRIDFLEX GENERATION LLC.		12/31/2021	SCHEDULED REDEMPTION		792,766	792,766	792,766	792,766						792,766				35,828	12/31/2030
398905-AN-9	GROUP 1 AUTOMOTIVE INC		10/13/2021	SMBC NIKKO SECURITIES AMERICA, INC.		982,890	978,000	990,527	757,512		(1,474)		(1,474)		988,668		(5,778)	(5,778)	45,423	08/15/2028
362341-GM-5	GSAA_05-9		12/27/2021	SCHEDULED REDEMPTION		176,465	176,465	138,967	165,300		11,166		11,166		176,465				1,302	08/25/2035
362334-LJ-1	GSAMP_06-HE2		11/30/2021	Various		1,620,496	1,624,000	1,423,030	1,531,644		34,786		34,786		1,566,430		54,066	54,066	7,894	03/25/2046
36245E-AE-8	GSAMP_06-HE7		12/27/2021	SCHEDULED REDEMPTION		740,863	740,863	674,417	701,953		38,910		38,910		740,863				1,651	10/25/2046
362334-EC-4	GSAMP_06-NC1		12/27/2021	SCHEDULED REDEMPTION		841,673	841,673	731,203	808,652		33,020		33,020		841,673				3,318	02/25/2036
362429-AD-4	GSAMP_07-HS1		12/27/2021	SCHEDULED REDEMPTION		293,040	293,040	294,413	293,642		(602)		(602)		293,040				8,493	02/25/2047
36258K-BB-3	GSMBS_20-INV1		12/01/2021	SCHEDULED REDEMPTION		102,489	102,489	106,973	106,838		(4,349)		(4,349)		102,489				2,258	10/01/2050
36258K-BE-7	GSMBS_20-INV1		12/01/2021	SCHEDULED REDEMPTION		241,677	241,677	243,235	243,189		(1,511)		(1,511)		241,677				5,324	10/01/2050
36228C-WD-1	GSMS_05-GG4 IS		10/01/2021	SCHEDULED REDEMPTION				1,909											25,512	07/01/2039
36192B-AY-3	GSMS_12-GC6		09/01/2021	SCHEDULED REDEMPTION		2,668,323	2,668,323	2,696,178	2,671,568		(3,246)		(3,246)		2,668,323				51,700	01/01/2045
36250V-AD-4	GSMS_15-GC34		03/09/2021	WELLS FARGO ADVISORS, LLC		656,203	600,000	613,875	608,394		(326)		(326)		608,068		48,135	48,135	5,843	10/01/2048
400640-AB-3	GUADALUPE VALLEY ELECTRIC COOPERAT		12/01/2021	SCHEDULED REDEMPTION		200,000	200,000	200,000	200,000						200,000				7,780	12/01/2045
41154X-AE-5	HARB_18-1A - ABS		11/16/2021	MUFG SECURITIES AMERICAS INC		13,367,840	13,400,000	13,400,000	13,400,000						13,400,000		(32,160)	(32,160)	232,693	01/20/2031
197677-AJ-6	HCA INC		10/19/2021	SUMRIDGE PARTNERS, LLC		595,581	474,000	506,365	500,768		(2,671)		(2,671)		498,097		97,484	97,484	29,704	12/01/2027
437084-ET-9	HEAT_04-6		12/27/2021	SCHEDULED REDEMPTION		106,006	106,006	99,812	104,668		1,339		1,339		106,006				610	12/25/2034
437084-GS-9	HEAT_04-8		12/27/2021	SCHEDULED REDEMPTION		531,614	531,614	459,680	498,740		32,875		32,875		531,614				4,405	03/25/2035
437084-JU-1	HEAT_05-2		12/27/2021	SCHEDULED REDEMPTION		172,320	172,320	156,057	168,129		4,191		4,191		172,320				1,055	07/25/2035
437084-MH-6	HEAT_05-5		01/25/2021	SCHEDULED REDEMPTION		2,629	2,629	2,514	2,629						2,629				2	11/25/2035
437084-MJ-2	HEAT_05-5		12/09/2021	Various		2,188,813	2,190,000	1,825,228	2,117,561		39,984		39,984		2,157,545		31,268	31,268	16,537	11/25/2035
437084-QY-5	HEAT_05-9		02/03/2021	Various		7,287,536	7,284,214	6,598,053	6,955,441		17,103		17,103		6,972,544		314,992	314,992	4,331	04/25/2036
437084-US-3	HEAT_06-3		11/30/2021	Various		8,687,215	8,700,000	7,221,000	8,056,511		290,443		290,443		8,346,954		340,262	340,262	35,081	07/25/2036
42704L-AA-2	HERC HOLDINGS INC		10/13/2021	JEFFERIES & CO. INC.		624,310	596,000	605,605	604,170		(1,297)		(1,297)		602,873		21,437	21,437	40,975	07/15/2027
42770R-AA-8	HERO_14-1A - ABS		09/20/2021	SCHEDULED REDEMPTION		142,229	142,229	148,274	147,645		(5,416)		(5,416)		142,229				6,756	09/20/2038
42770U-AA-1	HERO_15-2A - ABS		12/20/2021	SCHEDULED REDEMPTION		121,859	121,859	124,449	126,222		(4,363)		(4,363)		121,859				3,591	09/20/2040
428041-AY-3	HFLF_17-1		04/10/2021	SCHEDULED REDEMPTION		195,000	195,000	194,950	194,997		3		3		195,000				1,872	04/10/2031
428041-AZ-0	HFLF_17-1		04/10/2021	SCHEDULED REDEMPTION		170,000	170,000	169,985	169,999		1		1		170,000				1,779	04/10/2031
428041-BA-4	HFLF_17-1		04/10/2021	SCHEDULED REDEMPTION		205,000	205,000	204,981	204,999		1		1		205,000				2,522	04/10/2031
431318-AN-4	HILCORP ENERGY I LP/HILCORP FINANC		01/22/2021	TENDER TRANSACTION		1,540,985	1,512,000	1,484,065	1,497,045		202		202		1,497,247		14,753	14,753	39,695	12/01/2024
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY		10/13/2021	DEUTSCHE BANK SECURITIES INC		526,894	493,000	499,350	498,603		(544)		(544)		498,060		28,834	28,834	30,042	01/15/2030
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY		10/13/2021	DEUTSCHE BANK SECURITIES INC		298,018	298,000	298,099	298,098		(8)		(8)		298,090		(72)	(72)	9,747	05/01/2029
A3158#-AG-4	HOFER FINANCIAL SERVICES GMBH	D	09/26/2021	MATURED		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				145,202	09/26/2021
33632*-TW-7	HOOK SUPERX INC GUARANTEED BY C - ABS		12/10/2021	SCHEDULED REDEMPTION		859,501	859,501	859,446	860,698		(1,196)		(1,196)		859,501				40,654	01/10/2023
43732V-AG-1	HPA_21-2 - ABS		12/01/2021	SCHEDULED REDEMPTION		10,270	10,270	10,270							10,270				18	12/01/2026
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC		11/30/2021	SCHEDULED REDEMPTION		719,519	719,519	719,519	719,519						719,519				26,178	05/31/2033
444454-AD-4	HUGHES SATELLITE SYSTEMS CORP		10/14/2021	Various		897,573	797,000	797,321	797,210		(10)		(10)		797,200		100,372	100,372	44,083	08/01/2026
44569*-BJ-9	HUNT OIL COMPANY		12/29/2021	CALL TRANSACTION		4,111,457	4,000,000	4,000,000	4,000,000						4,000,000				427,191	07/27/2022
46187B-AB-9	IHSFR_17-SFR2 - ABS		11/17/2021	SCHEDULED REDEMPTION		3,525,000	3,525,000	3,526,102	3,525,000						3,525,000				33,751	12/17/2036
46185J-AA-6	IHSFR_18-SFR1 - ABS		12/09/2021	Various		4,427,410	4,427,659	4,427,659	4,427,659						4,427,659		(248)	(248)	51,853	03/17/2037
46185J-AG-3	IHSFR_18-SFR1 - ABS		08/17/2021	SCHEDULED REDEMPTION		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				25,281	03/17/2037
46187V-AE-9	IHSFR_18-SFR3 - ABS		12/17/2021	SCHEDULED REDEMPTION		16,345,898	16,345,898	16,345,898	16,345,898						16,345,898				220,089	07/17/2037
46187V-AG-4	IHSFR_18-SFR3 - ABS		08/17/2021	SCHEDULED REDEMPTION		5,500,000	5,500,000	5,509,063	5,506,163		(6,163)		(6,163)		5,500,000				57,990	07/17/2037
46187X-AA-3	IHSFR_18-SFR4 - ABS		12/17/2021	Various		(520,715)	(520,715)	(519,773)	(662,237)		(1,099)		(1,099)		(520,715)				1,332	01/17/2038
46187X-AC-9	IHSFR_18-SFR4 - ABS		08/17/2021	SCHEDULED REDEMPTION		401	401	403	231		(1)		(1)		401				4	01/17/2038
46187X-AE-5	IHSFR_18-SFR4 - ABS		08/17/2021	SCHEDULED REDEMPTION		219	219	220			(1)		(1)		219				2	01/17/2038
46187X-AG-0	IHSFR_18-SFR4 - ABS		08/17/2021	SCHEDULED REDEMPTION		10,441,718	10,441,718	10,489,922	1,200,742		(47,446)		(47,446)		10,441,718				75,636	01/17/2038
456606-HU-9	INABS_05-C		12/27/2021	SCHEDULED REDEMPTION		1,493,743	1,493,743	1,307,025	1,448,851		44,892		44,892		1,493,743				8,111	10/25/2035
45688C-AA-5	INGEVITY CORP		10/18/2021	BARCLAYS CAPITAL INC		431,197	426,000	424,354	268,625		(657)		(657)		425,262		5,935	5,935	19,912	02/01/2026
45688C-AB-3	INGEVITY CORP		10/20/2021	BANC OF AMERICA SECURITIES LLC		497,045	504,000	509,198	509,093		(793)		(793)		508,299		(11,254)	(11,254)	19,205	11/01/2028
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY	D	10/12/2021	BARCLAYS CAPITAL INC		666,591	598,000	625,438	613,733		(3,154)		(3,154)		610,578		56,012	56,012	45,240	02/15/2025

SCHEDULE D - PART 4

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
460146-CQ-4	INTERNATIONAL PAPER CO		06/22/2021	TENDER TRANSACTION		4,138,586	3,295,000	3,230,813	3,235,048		563		563		3,235,610		59,390	59,390	967,222	08/15/2047
47233J-BH-0	JEFFERIES GROUP LLC		11/15/2021	JP MORGAN SECURITIES LLC		15,955,257	14,450,000	12,990,177	13,217,290		95,412		95,412		13,312,701		2,642,555	2,642,555	789,572	01/23/2030
46617N-AU-1	JFIN CLO LTD JFIN_14 - ABS		10/20/2021	SCHEDULED REDEMPTION		8,100,000	8,100,000	8,100,000	8,100,000						8,100,000				108,818	07/20/2026
46617N-AY-3	JFIN CLO LTD JFIN_14 - ABS		10/27/2021	Various		3,900,000	3,900,000	3,900,000	3,900,000						3,900,000				104,882	07/20/2026
037540-AE-4	JFIN_15-2A - ABS		11/16/2021	BARCLAYS CAPITAL INC		9,800,000	9,800,000	9,790,200	9,799,975		25		25		9,800,000				170,514	10/17/2026
478160-CL-6	JOHNSON & JOHNSON		11/30/2021	WELLS FARGO ADVISORS, LLC		9,026,800	8,000,000	7,982,748	7,984,718		617		617		7,985,335		1,041,465	1,041,465	375,511	01/15/2038
46647P-BP-0	JP MORGAN CHASE & CO		06/10/2021	JP MORGAN SECURITIES LLC		11,264,259	10,795,000	10,795,000	10,795,000						10,795,000		469,259	469,259	187,028	05/13/2031
46626L-EM-8	JPMAC_05-OPT2		10/25/2021	SCHEDULED REDEMPTION		812,420	812,420	702,148	788,763		23,657		23,657		812,420				3,045	12/25/2035
46642E-AX-4	JPMBB_14-C21		12/07/2021	Various		927,627	901,929	915,599	907,088		(1,885)		(1,885)		905,203		22,424	22,424	29,671	08/01/2047
46625Y-WE-9	JPMCC_05-CB13 IS		05/01/2021	SCHEDULED REDEMPTION				17,928												01/01/2043
46635T-CG-5	JPMCC_11-C3		04/01/2021	SCHEDULED REDEMPTION		1,090,330	1,090,330	1,115,714	1,090,610		(280)		(280)		1,090,330				11,970	02/01/2046
46640J-AT-4	JPMCC_13-C13 IS		11/16/2021	PERFORMANCE TRUST CAPITAL PARTNERS,		13,413		186,896									13,413	13,413	13,463	01/01/2046
46590K-AE-4	JPMCC_15-JP1		03/09/2021	BARCLAYS CAPITAL INC		1,660,515	1,488,000	1,532,631	1,511,979		(879)		(879)		1,511,100		149,415	149,415	16,178	01/01/2049
46590T-AJ-4	JPMDB_17-C5		12/07/2021	CREDIT SUISSE SECURITIES (USA) LLC		424,438	400,000	411,998	407,876		(1,118)		(1,118)		406,758		17,680	17,680	15,773	03/01/2050
46647P-AN-6	JPMORGAN CHASE & CO		12/06/2021	BANC OF AMERICA SECURITIES LLC		28,577,040	24,000,000	24,000,000	24,000,000						24,000,000		4,577,040	4,577,040	1,286,010	01/23/2049
48121B-AC-5	JRD HOLDINGS LLC		03/26/2021	MATURED		1,160,000	1,160,000	1,160,000	1,160,034		(34)		(34)		1,160,000				20,126	03/26/2021
483007-AJ-9	KAISER ALUMINUM CORPORATION		10/14/2021	Various		1,039,071	1,011,000	1,026,393	869,457		(2,361)		(2,361)		1,022,896		16,175	16,175	46,907	03/01/2028
49306C-AB-7	KEYBANK NATIONAL ASSOCIATION		11/16/2021	JP MORGAN SECURITIES LLC		3,859,779	3,055,000	3,183,110	3,110,005		(5,559)		(5,559)		3,104,446		755,333	755,333	275,429	02/01/2028
494368-BC-6	KIMBERLY-CLARK CORPORATION		12/06/2021	Various		4,753,866	3,100,000	3,067,326	3,074,784		808		808		3,075,592		1,678,274	1,678,274	277,422	08/01/2037
493268-AW-6	KSLT_00-A		02/25/2021	SCHEDULED REDEMPTION		2,771	2,771	2,771	2,771						2,771				4	05/25/2029
493268-AU-0	KSLT_99-B		08/25/2021	SCHEDULED REDEMPTION		251,991	251,991	251,991	251,991						251,991				975	11/25/2036
513075-BR-1	LAMAR MEDIA CORP		03/02/2021	WELLS FARGO ADVISORS, LLC		873,975	860,000	853,911	596,678		25		25		854,130		19,845	19,845	20,515	02/15/2028
513272-AB-0	LAMB WESTON HOLDINGS INC		02/09/2021	MARKET AXESS TRADING PLATFORM		486,835	466,000	478,104	477,114		(431)		(431)		476,683		10,152	10,152	6,310	11/01/2026
52107Q-AJ-4	LAZARD GROUP LLC		11/16/2021	SUMRIDGE PARTNERS, LLC		2,076,547	1,820,000	1,847,236	1,842,718		(2,231)		(2,231)		1,840,487		236,061	236,061	95,323	09/19/2028
52107Q-AK-1	LAZARD GROUP LLC		04/30/2021	GOLDMAN SACHS & CO LLC		4,092,198	3,650,000	3,622,297	3,626,440		821		821		3,627,261		464,936	464,936	103,353	03/11/2029
52607B-AA-1	LBZZ_21-1A		12/15/2021	SCHEDULED REDEMPTION		335,644	335,644	335,616			28		28		335,644				448	06/15/2026
50190A-AK-8	LCM_17A - ABS		11/30/2021	MORGAN STANLEY & CO. LLC		2,994,690	3,000,000	3,000,000	3,000,000						3,000,000		(5,310)	(5,310)	45,372	10/15/2031
50188W-AE-8	LCM_20A - ABS		10/20/2021	SCHEDULED REDEMPTION		1,112,114	1,112,114	1,112,114	1,112,114						1,112,114				10,943	10/20/2027
50188W-AF-5	LCM_20A - ABS		11/18/2021	BARCLAYS CAPITAL INC		9,201,380	9,200,000	9,200,000	9,200,000						9,200,000		1,380	1,380	176,582	10/20/2027
50189G-AG-7	LCM_22A - ABS	C	11/17/2021	NATIXIS SECURITIES AMERICA		19,950,000	20,000,000	20,000,000	20,000,000						20,000,000		(50,000)	(50,000)	359,127	10/20/2028
94978F-AT-4	LEGG MASON MTGE CAPITAL (WALGREEN) - ABS		12/01/2021	SCHEDULED REDEMPTION		952,656	952,656	975,920	960,689		(8,033)		(8,033)		952,656				39,489	08/01/2027
52532X-AC-9	LEIDOS INC		04/30/2021	JANE STREET EXECUTION SERVICES LLC		1,721,930	1,581,000	1,575,340	1,576,003		362		362		1,576,365		145,565	145,565	26,904	05/15/2025
52532X-AE-5	LEIDOS INC		04/30/2021	BARCLAYS CAPITAL INC		2,546,938	2,283,000	2,253,686	2,255,186		820		820		2,256,006		290,931	290,931	46,889	05/15/2030
50188F-AE-5	LG&E AND KU ENERGY LLC		07/01/2021	CALL TRANSACTION		1,000,000	1,000,000	1,068,760	1,009,975		(6,634)		(6,634)		1,003,342		(3,342)	(3,342)	32,813	10/01/2021
538034-AX-7	LIVE NATION ENTERTAINMENT INC		01/26/2021	MORGAN STANLEY & CO. LLC		79,988	79,000	79,000	79,000						79,000		988	988	198	01/15/2028
539830-BN-8	LOCKHEED MARTIN CORPORATION		11/30/2021	Various		12,473,720	10,000,000	8,985,592	9,025,806		12,662		12,662		9,038,469		3,435,252	3,435,252	496,481	09/15/2052
539830-BQ-1	LOCKHEED MARTIN CORPORATION		03/12/2021	CREDIT SUISSE SECURITIES (USA) LLC		4,903,460	5,315,000	5,268,919	5,269,521		207		207		5,269,729		(366,269)	(366,269)	37,618	06/15/2050
548661-DQ-7	LOWES COMPANIES INC		02/16/2021	GOLDMAN SACHS & CO LLC		1,763,036	1,518,000	1,427,224	1,430,168		233		233		1,430,401		332,635	332,635	17,931	05/03/2047
50212Y-AC-8	LPL HOLDINGS INC		10/13/2021	WELLS FARGO ADVISORS, LLC		784,700	760,000	777,866	774,700		(2,815)		(2,815)		771,885		12,815	12,815	32,221	11/15/2027
532619-AM-5	LROCK_14-3A - ABS	C	03/04/2021	CALL TRANSACTION		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				19,914	10/20/2026
502175-D@-8	LTC PROPERTIES INC.		02/16/2021	SCHEDULED REDEMPTION		140,000	140,000	140,000	140,000						140,000				3,150	02/16/2032
525221-EM-5	LXS_05-7N		02/03/2021	Various		492,268	500,420	469,613	472,746		831		831		473,577		18,691	18,691	368	12/25/2035
57643L-JH-0	MABS_05-HE1		07/26/2021	SCHEDULED REDEMPTION		322,597	322,597	283,886	312,775		9,823		9,823		322,597				956	05/25/2035

SCHEDULE D - PART 4

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
556079-AC-5	MACQUARIE BANK LTD	D	02/24/2021	CITIGROUP GLOBAL MARKETS, INC		8,640,485	8,175,000	8,175,000	8,175,000						8,175,000		465,485	465,485	68,305	06/03/2030
55954L-AC-7	MAGNE_15-14RA - ABS		11/30/2021	BANC OF AMERICA SECURITIES LLC		5,495,875	5,500,000	5,500,000	5,500,000						5,500,000		(4,125)	(4,125)	81,456	10/18/2031
55954N-AA-7	MAGNE_19-23A - ABS	C	11/24/2021	CALL TRANSACTION		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				85,079	10/25/2032
55954N-AC-3	MAGNE_19-23A - ABS	C	11/17/2021	JP MORGAN SECURITIES LLC		15,003,000	15,000,000	15,000,000	15,000,000						15,000,000		3,000	3,000	312,748	10/25/2032
564759-QB-7	MANUFACTURERS & TRADERS TRUST CO		03/01/2021	CALL TRANSACTION		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				4,327	12/01/2021
56585A-BC-5	MARATHON PETROLEUM CORP		11/15/2021	JANE STREET EXECUTION SERVICES LLC		1,189,178	1,040,000	1,064,484	1,059,969		(2,610)		(2,610)		1,057,359		131,819	131,819	49,154	12/15/2026
G5814#-AB-0	MARI BOYLE LTD SERIES B	D	12/31/2021	SCHEDULED REDEMPTION		102,786	102,786	102,786	102,786						102,786				4,808	06/30/2031
G5814#-AA-2	MARI JONE LTD SERIES A	D	12/31/2021	SCHEDULED REDEMPTION		102,786	102,786	102,786	102,786						102,786				4,808	06/30/2031
57233#-AA-3	MARSHALL EXCELSIOR CO		06/30/2021	HIMCO OPERATIONAL TRANSACTION		3,150,879	3,150,879	3,093,018	3,098,507		5,346		5,346		3,135,300		15,579	15,579	284,244	09/17/2022
57636Q-AQ-7	MASTERCARD INC		12/07/2021	BANC OF AMERICA SECURITIES LLC		9,122,025	7,500,000	7,468,200	7,468,638		556		556		7,469,194		1,652,831	1,652,831	347,302	03/26/2050
552676-AT-5	MDC HOLDINGS INC		02/11/2021	CITIGROUP GLOBAL MARKETS, INC		464,100	420,000	416,850	416,972		35		35		417,007		47,093	47,093	9,477	01/15/2030
55342U-AM-6	MEDICAL PROPERTIES TRUST INC		10/19/2021	JEFFERIES & CO. INC.		149,948	148,000	148,000	148,000						148,000		1,948	1,948	4,561	03/15/2031
585055-BT-2	MEDTRONIC INC		11/30/2021	MORGAN STANLEY & CO. LLC		10,987,148	8,937,000	9,443,509	9,400,108		(22,966)		(22,966)		9,377,142		1,610,006	1,610,006	474,623	03/15/2035
585055-BU-9	MEDTRONIC INC		11/18/2021	CREDIT SUISSE SECURITIES (USA) LLC		3,001,848	2,280,000	2,359,686	2,356,138		(1,613)		(1,613)		2,354,525		647,323	647,323	125,075	03/15/2045
588056-AW-1	MERCER INTERNATIONAL INC.	C	03/24/2021	Various		583,822	568,000	569,494	567,005		(136)		(136)		566,869		16,953	16,953	21,663	01/15/2026
P6638M-AA-9	METALSA SA DE CV	D	10/21/2021	MARKET AXESS TRADING PLATFORM		312,174	300,000	253,653	263,666		11,784		11,784		275,449		36,725	36,725	14,741	04/24/2023
55303X-AJ-4	MGM GROWTH PROPERTIES OPERATING PA		02/10/2021	DEUTSCHE BANK SECURITIES INC		794,640	700,000	788,375	778,533		(1,312)		(1,312)		777,221		17,419	17,419	21,355	02/01/2027
61913P-AS-1	MHL_05-1		12/25/2021	SCHEDULED REDEMPTION		30,243	30,243	28,164	28,737		1,507		1,507		30,243				143	02/25/2035
594087-AV-0	MICHAELS STORES INC		04/15/2021	CALL TRANSACTION		810,150	723,000	723,773	723,752		(50)		(50)		723,702		(702)	(702)	105,657	10/01/2027
594918-BZ-6	MICROSOFT CORPORATION		03/17/2021	CONVERSION		330,556	330,000	330,658	330,562		(6)		(6)		330,556				9,847	02/06/2037
594918-CC-6	MICROSOFT CORPORATION		12/16/2021	Various		29,041,766	29,437,000	29,407,761	29,408,143		(865,543)		(865,543)		21,192,436		7,849,330	7,849,330	763,576	06/01/2050
594918-CD-4	MICROSOFT CORPORATION		12/16/2021	Various		4,935,900	5,000,000	4,513,803	4,517,439		30,789		30,789		2,102,422		2,833,478	2,833,478	140,809	06/01/2060
59565X-AC-4	MIDCONTINENT COMMUNICATIONS		03/02/2021	JP MORGAN SECURITIES LLC		360,579	343,000	352,480	351,252		(376)		(376)		350,876		9,703	9,703	10,191	08/15/2027
59748T-AA-7	MIDLAND COGENERATION VENTURE LP		09/15/2021	SCHEDULED REDEMPTION		299,236	299,236	300,260	300,084		(848)		(848)		299,236				17,954	03/15/2025
60040#-AB-8	MILLENNIUM PIPELINE CO LLC		12/31/2021	SCHEDULED REDEMPTION		767,862	767,862	767,862	767,862						767,862				40,313	06/30/2032
600814-AQ-0	MILLICOM INTERNATIONAL CELLULAR S.	D	02/10/2021	GOLDMAN SACHS & CO LLC		671,100	600,000	608,250	606,750		(102)		(102)		606,648		64,452	64,452	14,271	03/25/2029
606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP INC	D	05/26/2021	WELLS FARGO ADVISORS, LLC		13,982,971	12,615,000	12,615,000	12,615,000						12,615,000		1,367,971	1,367,971	407,468	07/18/2039
60855R-AJ-9	MOLINA HEALTHCARE INC		10/13/2021	Various		597,925	575,000	582,128	427,278		(808)		(808)		581,080		16,845	16,845	18,727	06/15/2028
615394-AM-5	MOOG INC		10/15/2021	CITIGROUP GLOBAL MARKETS, INC		1,121,892	1,098,000	1,122,246	733,402		(3,500)		(3,500)		1,116,890		5,002	5,002	39,406	12/15/2027
61744Y-AK-4	MORGAN STANLEY		11/17/2021	BANC OF AMERICA SECURITIES LLC		5,799,762	5,400,000	5,406,993	5,404,861		(591)		(591)		5,404,270		395,492	395,492	256,936	07/22/2028
55320R-AJ-6	MP7_18-1A - ABS		11/18/2021	NOMURA SECURITIES INTERNATIONAL INC		9,237,900	9,275,000	9,275,000	9,275,000						9,275,000		(37,100)	(37,100)	183,507	10/18/2028
55336V-AJ-9	MPLX LP		02/22/2021	MORGAN STANLEY & CO. LLC		2,850,500	2,500,000	2,551,987	2,529,698		(901)		(901)		2,528,797		321,703	321,703	28,099	06/01/2025
55342U-AH-7	MPT OPERATING PARTNERSHIP LP		10/19/2021	GOLDMAN SACHS & CO LLC		684,938	650,000	677,750	671,922		(3,385)		(3,385)		668,537		16,401	16,401	33,042	10/15/2027
55342U-AG-9	MPT OPERATING PARTNERSHIP LP / MPT		06/21/2021	HSBC SECURITIES (USA) INC.		971,861	942,000	970,705	959,494		(2,719)		(2,719)		956,775		15,087	15,087	44,235	08/01/2026
617451-ER-6	MSAC_06-HE2		12/27/2021	SCHEDULED REDEMPTION		1,377,441	1,377,441	1,259,497	1,320,339		57,102		57,102		1,377,441				4,134	03/25/2036
61749H-AA-8	MSAC_06-HE3		12/27/2021	SCHEDULED REDEMPTION		1,790,494	1,790,494	1,659,005	1,731,794		58,700		58,700		1,790,494				4,108	04/25/2036
61744C-YB-6	MSAC_06-NC1		12/27/2021	SCHEDULED REDEMPTION		727,344	727,344	588,239	675,832		51,512		51,512		727,344				3,194	12/25/2035
61690G-AH-4	MSBAM_14-C14		12/06/2021	WELLS FARGO ADVISORS, LLC		1,419,665	1,348,500	1,388,913	1,363,797		(4,579)		(4,579)		1,359,218		60,447	60,447	60,268	02/01/2047
61691G-AV-2	MSBAM_16-C32		11/30/2021	BARCLAYS CAPITAL INC		3,933,309	3,639,320	3,748,296	3,708,966		(9,866)		(9,866)		3,699,099		234,210	234,210	145,758	12/01/2049

SCHEDULE D - PART 4

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61767C-AY-4	MSBAM_17-C33		12/07/2021	GOLDMAN SACHS & CO LLC		2,257,582	2,100,000	2,162,843	2,142,195		(5,767)		(5,767)		2,136,428		121,154	121,154	82,690	05/01/2050
61767F-BD-2	MSC_16-UB11		12/07/2021	WELLS FARGO ADVISORS, LLC		1,955,293	1,900,000	1,956,862	1,933,783		(5,339)		(5,339)		1,928,444		26,849	26,849	57,956	08/01/2049
61691N-AE-5	MSC_17-HR2		03/22/2021	BARCLAYS CAPITAL INC		5,504,688	5,000,000	4,971,484	4,978,523		632		632		4,979,155		525,533	525,533	56,296	12/01/2050
55354J-AA-2	MSDB_17-712F		12/07/2021	CITIGROUP GLOBAL MARKETS, INC		2,080,234	2,000,000	2,017,965	2,012,440		(1,639)		(1,639)		2,010,802		69,433	69,433	68,715	07/01/2039
59166D-AA-5	MST_18-1A		03/29/2021	Various		6,785,089	6,501,535	6,513,470	6,510,379		(914)		(914)		6,509,465		275,625	275,625	76,458	03/01/2057
626738-AE-8	MURPHY OIL USA INC		10/13/2021	JEFFERIES & CO. INC.		949,200	904,000	937,625	866,185		(3,727)		(3,727)		931,845		17,355	17,355	46,518	09/15/2029
585504-AD-5	MWST_19-2 - ABS		10/25/2021	SCHEDULED REDEMPTION		6,485,000	6,485,000	6,485,000	6,485,000						6,485,000				78,886	11/25/2052
629682-AA-3	NADG_19-1 - ABS		12/28/2021	SCHEDULED REDEMPTION		65,200	65,200	65,200	65,200						65,200				1,357	12/28/2049
P70778-AK-0	NASSAU AIRPORT DEVELOPMENT CO	D	12/31/2021	SCHEDULED REDEMPTION		225,000	225,000	225,000	225,000						225,000				12,075	06/30/2035
63861C-AA-7	NATIONSTAR MORTGAGE HOLDINGS INC		10/21/2021	Various		690,928	655,000	683,563	305,967		(14,167)		(14,167)		668,987		21,941	21,941	47,817	01/15/2027
63861C-AC-3	NATIONSTAR MORTGAGE HOLDINGS INC		10/25/2021	CREDIT SUISSE SECURITIES (USA) LLC		474,300	465,000	465,000	465,000						465,000		9,300	9,300	31,329	08/15/2028
63861C-AD-1	NATIONSTAR MORTGAGE HOLDINGS INC		10/21/2021	GOLDMAN SACHS & CO LLC		87,672	88,000	88,000	88,000						88,000		(328)	(328)	4,021	12/15/2030
638612-AK-7	NATIONWIDE FINANCIAL SERVICES		03/25/2021	MATURED		5,000,000	5,000,000	5,128,138	5,005,744		(5,744)		(5,744)		5,000,000				134,375	03/25/2021
63938C-AE-8	NAVIENT CORP		10/13/2021	CITIGROUP GLOBAL MARKETS, INC		595,656	550,000	600,875	584,606		(9,529)		(9,529)		575,076		20,579	20,579	42,090	09/25/2023
63938C-AK-4	NAVIENT CORP		10/15/2021	BARCLAYS CAPITAL INC		344,828	338,000	312,650	313,986		2,593		2,593		316,579		28,248	28,248	18,496	03/15/2027
78442F-EQ-7	NAVIENT CORP		07/08/2021	Various		622,545	592,000	583,410	587,721		852		852		588,573		33,972	33,972	28,735	01/25/2023
78442F-ET-1	NAVIENT CORP		10/13/2021	CITIGROUP GLOBAL MARKETS, INC		704,310	658,000	700,018	690,784		(7,576)		(7,576)		683,208		21,102	21,102	42,542	03/25/2024
63939E-AB-9	NAVSL_15-AA		05/03/2021	Various		2,405,906	2,366,749	2,365,878	2,366,474		74		74		2,366,549		39,357	39,357	22,928	12/15/2028
63946B-AF-7	NBCUNIVERSAL MEDIA LLC		08/19/2021	CONVERSION		1,796,604	1,797,000	1,796,522	1,796,598		7		7		1,796,604				92,326	04/30/2040
63946B-AJ-9	NBCUNIVERSAL MEDIA LLC		08/19/2021	CONVERSION		5,337,064	5,843,000	5,253,574	5,328,886		8,178		8,178		5,337,064				284,570	01/15/2043
64352V-LL-3	NCHET_05-3		06/25/2021	SCHEDULED REDEMPTION		609,457	609,457	550,892	602,340		7,118		7,118		609,457				1,449	07/25/2035
64352V-LM-1	NCHET_05-3		12/27/2021	SCHEDULED REDEMPTION		552,758	552,758	497,309	530,580		22,178		22,178		552,758				4,876	07/25/2035
64079*-AB-8	NEPTUNE SNR SECURED NOTES		12/31/2021	SCHEDULED REDEMPTION		300,032	300,032	330,293	315,823		(15,792)		(15,792)		300,032				9,316	06/30/2027
64110L-AN-6	NETFLIX INC		04/01/2021	Various		753,406	674,000	684,640	682,953		(357)		(357)		682,595		70,810	70,810	11,522	11/15/2026
64110L-AT-3	NETFLIX INC		10/19/2021	CITIGROUP GLOBAL MARKETS, INC		1,306,620	1,071,000	1,143,766	1,136,355		(5,725)		(5,725)		1,130,630		175,990	175,990	58,727	11/15/2028
013104-AC-8	NEW ALBERTSONS INC		10/19/2021	MILLENNIUM ADVISORS, LLC		279,641	244,000	242,273	242,716		147		147		242,863		36,778	36,778	16,074	06/15/2026
013104-AF-1	NEW ALBERTSONS INC		10/21/2021	MARKET AXESS TRADING PLATFORM		226,902	195,000	191,100	191,955		213		213		192,168		34,734	34,734	17,917	08/01/2029
65334H-AA-0	NEXEN INC	A	02/04/2021	WELLS FARGO ADVISORS, LLC		2,897,762	2,000,000	2,177,680	2,121,682		(681)		(681)		2,121,001		776,761	776,761	61,381	03/15/2032
65341K-BB-1	NFMOT_18-1A		02/15/2021	SCHEDULED REDEMPTION		4,605,000	4,605,000	4,604,580	4,604,982		18		18		4,605,000				27,400	02/15/2023
65341K-BE-5	NFMOT_18-2A		10/15/2021	SCHEDULED REDEMPTION		4,960,000	4,960,000	4,959,543	4,959,874		126		126		4,960,000				165,747	10/15/2023
62912X-AF-1	NGPL PIPECO LLC		06/09/2021	JANE STREET EXECUTION SERVICES LLC		679,273	592,000	594,383	593,741		(110)		(110)		593,630		85,642	85,642	23,729	08/15/2027
65536M-AE-7	NHELI_06-HE2		02/03/2021	CITIGROUP GLOBAL MARKETS, INC		2,035,230	2,107,000	1,588,151	1,753,566		6,148		6,148		1,759,714		275,516	275,516	1,079	03/25/2036
48503T-AA-5	NNSA NATIONAL SECURITY CAMPUS PROJ - ABS		12/10/2021	SCHEDULED REDEMPTION		133,425	133,425	133,425	133,425						133,425				4,352	12/10/2032
654894-AG-9	NOBLE ENERGY INC		02/04/2021	EXCHANGE		8,064,356	7,855,000	8,065,090	8,064,362		(7)		(7)		8,064,356				289,489	08/01/2097
65557F-AD-8	NORDEA BANK AB	D	11/17/2021	TD SECURITIES (USA) LLC		849,692	825,000	843,505	830,120		(2,585)		(2,585)		827,535		22,157	22,157	40,711	09/21/2022
655844-AA-6	NORFOLK SOUTHERN CORP		03/01/2021	MATURED		7,255,000	7,255,000	8,631,050	7,274,821		(19,821)		(19,821)		7,255,000				326,475	03/01/2021
668074-E@-2	NORTHWESTERN CORPORATION		10/14/2021	SEAPORT GLOBAL SECURITIES LLC		9,501,300	9,000,000	9,000,000	9,000,000						9,000,000		501,300	501,300	359,983	07/01/2025
668074-F@-1	NORTHWESTERN CORPORATION		10/14/2021	SEAPORT GLOBAL SECURITIES LLC		15,689,250	15,000,000	15,000,000	15,000,000						15,000,000		689,250	689,250	348,833	06/15/2026
669771-AS-6	NOVA GAS TRANSMISSION LTD	A	12/08/2021	FIFTH THIRD SECURITIES		6,422,904	5,917,000	6,174,959	5,962,311		(18,073)		(18,073)		5,944,238		478,666	478,666	555,273	04/01/2023
629377-CC-4	NRG ENERGY INC		06/01/2021	BANC OF AMERICA SECURITIES LLC		884,098	851,000	906,524	886,513		(5,716)		(5,716)		880,797		3,301	3,301	49,732	01/15/2027
64828M-AP-2	NRZT_17-3A		12/01/2021	SCHEDULED REDEMPTION		1,047,594	1,047,594	1,118,961	1,114,162		(66,568)		(66,568)		1,047,594				29,579	04/01/2057
64830G-AB-2	NRZT_18-1		12/01/2021	SCHEDULED REDEMPTION		98,014	98,014	98,209	98,175		(161)		(161)		98,014				2,412	12/01/2057
64830K-BA-4	NRZT_18-3A		12/01/2021	SCHEDULED REDEMPTION		663,142	663,142	707,490	705,868		(42,726)		(42,726)		663,142				18,709	05/01/2058

SCHEDULE D - PART 4

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64829X-AC-6	NRZT_18-5		03/29/2021	Various		5,642,827	5,404,574	5,426,104	5,419,648		(1,672)		(1,672)		5,417,976		224,851	224,851	72,639	12/01/2057
64829X-AT-9	NRZT_18-5		12/01/2021	SCHEDULED REDEMPTION		171,166	171,166	170,379	170,512		653		653		171,166				4,525	12/01/2057
67080L-AA-3	NUVEEN LLC		11/17/2021	TRUIST SECURITIES, INC		5,962,456	5,325,000	5,293,210	5,299,109		2,526		2,526		5,301,635		660,821	660,821	223,650	11/01/2028
67401U-AE-7	OAKCL_19-2 - ABS		04/01/2021	CALL TRANSACTION		19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				234,283	04/15/2031
67400E-AE-4	OAKCL_19-3A - ABS		08/25/2021	CALL TRANSACTION		12,200,000	12,200,000	12,200,000	12,200,000						12,200,000				257,278	07/20/2031
67402C-AG-1	OAKCL_19-4A - ABS	C	09/28/2021	CALL TRANSACTION		6,650,000	6,650,000	6,650,000	6,650,000						6,650,000				153,634	10/20/2032
67402F-AA-7	OAKCL_20-1A - ABS		05/17/2021	CALL TRANSACTION		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				230,564	07/15/2029
674599-CX-1	OCCIDENTAL PETROLEUM CORPORATION		01/29/2021	Various		2,532,479	2,880,000	2,877,749	2,877,837		2		2		2,877,840		(345,361)	(345,361)	56,602	08/15/2039
674599-DJ-1	OCCIDENTAL PETROLEUM CORPORATION		10/14/2021	Various		2,904,848	2,474,000	2,989,746	2,969,580		(11,817)		(11,817)		2,957,763		(52,915)	(52,915)	155,737	03/15/2040
674599-DN-2	OCCIDENTAL PETROLEUM CORPORATION		10/20/2021	MARKET AXESS TRADING PLATFORM		2,181,551	1,871,000	1,983,473	1,966,570		(11,307)		(11,307)		1,955,263		226,288	226,288	142,949	10/15/2026
674599-DR-3	OCCIDENTAL PETROLEUM CORPORATION		10/25/2021	BANC OF AMERICA SECURITIES LLC		2,809,635	2,371,000	2,489,448	2,475,660		(9,409)		(9,409)		2,466,251		343,384	343,384	161,050	05/15/2028
674599-DU-6	OCCIDENTAL PETROLEUM CORPORATION		10/25/2021	Various		1,220,938	1,000,000	1,114,694	1,102,959		(7,985)		(7,985)		1,094,974		125,963	125,963	82,095	04/15/2029
67592C-AE-6	OCT39_18-3A - ABS		11/18/2021	MUFG SECURITIES AMERICAS INC		12,487,500	12,500,000	12,500,000	12,500,000						12,500,000		(12,500)	(12,500)	256,032	10/20/2030
68241F-AA-0	OLCMT_04-C3		03/11/2021	Various		15,290,037	13,876,560	13,686,108	13,857,254		2,595		2,595		13,859,849		1,430,188	1,430,188	196,427	10/11/2030
682189-AQ-8	ON SEMICONDUCTOR CORPORATION.		10/12/2021	CITIGROUP GLOBAL MARKETS, INC		588,224	574,000	578,698	542,780		(645)		(645)		577,791		10,433	10,433	24,801	09/01/2028
682691-AA-8	ONEMAIN FINANCE CORP		10/20/2021	BARCLAYS CAPITAL INC		530,180	541,000	541,979	341,726		(73)		(73)		541,902		(11,722)	(11,722)	16,378	09/15/2030
68389F-JY-1	OOMLT_05-5		12/27/2021	SCHEDULED REDEMPTION		978,957	978,957	853,528	944,714		34,243		34,243		978,957				4,620	12/25/2035
683715-AC-0	OPEN TEXT CORP	A	10/13/2021	GOLDMAN SACHS & CO LLC		1,266,540	1,254,000	1,246,093	1,246,321		599		599		1,246,920		19,620	19,620	56,691	02/15/2028
68383N-AY-9	OPMAC_05-2		05/25/2021	SCHEDULED REDEMPTION		327,271	327,271	292,499	324,036		3,235		3,235		327,271				637	04/25/2035
69376B-AA-4	PACEF_20-1A - ABS		12/20/2021	SCHEDULED REDEMPTION		1,731,400	1,731,400	1,740,913	1,740,883		(9,484)		(9,484)		1,731,400				39,579	09/20/2055
70016R-AE-5	PAIA_18-1A - ABS		03/19/2021	CALL TRANSACTION		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				69,704	10/20/2031
698525-AA-0	PANOCHE ENERGY CENTER LLC		08/31/2021	SCHEDULED REDEMPTION		430,374	430,374	430,374	430,374						430,374				29,631	07/31/2029
70014L-AA-8	PARK AEROSPACE HOLDINGS LTD	D	08/18/2021	EXCHANGE		46,266	46,000	47,304	46,429		(163)		(163)		46,266				2,435	08/15/2022
70014L-AB-6	PARK AEROSPACE HOLDINGS LTD	D	11/15/2021	Various		658,539	637,000	662,616	650,008		(2,782)		(2,782)		647,225		11,314	11,314	37,761	02/15/2024
701885-AF-2	PARSLEY ENERGY LLC/ PARSLEY FINANC		01/29/2021	CALL TRANSACTION		1,262,847	1,215,000	1,250,345	1,242,911		(779)		(779)		1,242,132		(27,132)	(27,132)	76,905	08/15/2025
74114B-AJ-2	PART_20-1A		01/29/2021	WELLS FARGO ADVISORS, LLC		2,543,555	2,500,000	2,499,959	2,499,961		1		1		2,499,962		43,593	43,593	5,288	11/16/2026
69318F-AJ-7	PBF HOLDING COMPANY LLC		10/12/2021	GOLDMAN SACHS & CO LLC		356,730	506,000	289,053	289,053		(8,789)		(8,789)		280,264		76,466	76,466	35,336	02/15/2028
69327R-AG-6	PDC ENERGY INC		11/04/2021	Various		915,508	901,000	928,116	744,149		(6,727)		(6,727)		908,179		409	409	69,847	09/15/2024
69327R-AJ-0	PDC ENERGY INC (DELAWARE)		10/15/2021	JEFFERIES & CO. INC.		1,332,716	1,283,000	1,220,005	484,928		3,655		3,655		1,229,658		103,058	103,058	68,444	05/15/2026
709599-AX-2	PENSKE TRUCK LEASING CO LP / PTL F		11/15/2021	CITIGROUP GLOBAL MARKETS, INC		1,108,150	1,000,000	1,025,378	1,017,097		(2,160)		(2,160)		1,014,937		93,213	93,213	47,367	04/01/2027
709599-AW-4	PENSKE TRUCK LEASING COMPANY LP /		11/16/2021	BARCLAYS CAPITAL INC		3,898,335	3,653,000	3,641,858	3,646,025		958		958		3,646,983		251,352	251,352	125,237	11/15/2026
718592-AB-4	PHILLIPS-VAN HEUSEN CORPORATION		02/18/2021	MILLENNIUM ADVISORS, LLC		501,830	428,000	507,403	457,291		(817)		(817)		456,474		45,356	45,356	7,095	11/15/2023
720186-AM-7	PIEDMONT NATURAL GAS COMPANY INC		10/14/2021	JEFFERIES & CO. INC.		10,310,500	10,000,000	9,928,700	9,929,549		1,110		1,110		9,930,660		379,840	379,840	289,403	06/01/2050
72650T-AA-6	PLAINS END FINANCING LLC		10/15/2021	SCHEDULED REDEMPTION		587,750	587,750	596,442	593,195		(5,445)		(5,445)		587,750				28,774	04/15/2028
72756#-AA-9	PLASTIC COMPONENTS INC		07/28/2021	HIMCO OPERATIONAL TRANSACTION		3,159,931	3,159,931	3,099,339	3,100,783		5,292		5,292		3,121,903		38,028	38,028	219,429	09/01/2024
69688A-AA-9	PLMRS_13-2A - ABS	C	04/29/2021	CALL TRANSACTION		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				41,892	10/17/2031
69688A-AC-5	PLMRS_13-2A - ABS	C	04/29/2021	CALL TRANSACTION		2,800,000	2,800,000	2,800,000	2,800,000						2,800,000				27,601	10/17/2031
69688A-AE-1	PLMRS_13-2A - ABS	C	04/29/2021	CALL TRANSACTION		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				63,979	10/17/2031
73316P-EN-6	POPLR_05-B		05/25/2021	SCHEDULED REDEMPTION		1,176,917	1,176,917	1,100,417	1,157,307		19,610		19,610		1,176,917				6,553	08/25/2035
736508-P*-7	PORTLAND GENERAL ELECTRIC COMP		01/06/2021	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				62,750	01/06/2021
70069F-AY-3	PPSI_04-WCW2		10/25/2021	SCHEDULED REDEMPTION		216,098	216,098	212,182	214,641		1,457		1,457		216,098				1,041	10/25/2034
70069F-KF-3	PPSI_05-WCW1		12/27/2021	SCHEDULED REDEMPTION		301,209	301,209	270,523	290,600		10,609		10,609		301,209				1,591	09/25/2035
70069F-HV-2	PPSI_05-WHQ2		12/27/2021	SCHEDULED REDEMPTION		1,322,986	1,322,986	505,510	1,228,799		94,187		94,187		1,322,986				6,824	05/25/2035
740816-AH-6	PRESIDENT & FELLOWS OF HARVARD		12/09/2021	CITIGROUP GLOBAL MARKETS, INC		4,090,795	2,980,000	2,960,123	2,963,982		468		468		2,964,450		1,126,345	1,126,345	168,680	10/15/2040
74166M-AC-0	PRIME SECURITY SERVICES BORROWER L		10/14/2021	Various		447,572	413,000	421,260	419,852		(639)		(639)		419,213		28,359	28,359	20,055	04/15/2026
74166M-AF-3	PRIME SECURITY SERVICES BORROWER L		10/20/2021	BANC OF AMERICA SECURITIES LLC		457,329	477,000	473,321	376,662		400		400		473,837		(16,508)	(16,508)	13,729	08/31/2027
89837L-AB-1	PRINCETON UNIVERSITY		12/17/2021	CITIGROUP GLOBAL MARKETS, INC		16,359,205	11,212,000	11,382,904	11,344,973		(4,301)		(4,301)		11,340,672		5,018,533	5,018,533	834,360	03/01/2039

SCHEDULE D - PART 4

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
743315-AJ-2	PROGRESSIVE CORP		11/16/2021	DAIWA CAPITAL MARKETS AMERICA INC		2,043,743	1,581,000	1,512,780	1,546,233		2,884		2,884		1,549,117		494,626	494,626	127,144	03/01/2029
69700H-AE-0	PSTAT_18-2A - ABS	C	02/25/2021	CALL TRANSACTION		4,500,000	4,500,000	4,492,250	4,500,000						4,500,000				28,067	07/15/2026
69700L-AC-5	PSTAT_18-3A - ABS		11/02/2021	CALL TRANSACTION		2,750,000	2,750,000	2,731,438	2,749,990		10		10		2,750,000				42,373	08/15/2026
69700L-AE-1	PSTAT_18-3A - ABS		11/02/2021	CALL TRANSACTION		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				41,939	08/15/2026
69370C-AB-6	PTC INC		10/13/2021	SMBC NIKKO SECURITIES AMERICA, INC.		505,797	497,000	502,625	501,446		(1,081)		(1,081)		500,365		5,432	5,432	21,019	02/15/2025
69370C-AC-4	PTC INC		10/14/2021	CITIGROUP GLOBAL MARKETS, INC		570,741	563,000	563,259	562,936		(199)		(199)		562,736		8,005	8,005	26,461	02/15/2028
74531E-AA-0	PUGET SOUND ENERGY INC		11/15/2021	KEYBANC CAPITAL MARKETS, INC.		1,478,610	1,162,000	1,162,000	1,162,000						1,162,000		316,610	316,610	95,621	12/01/2027
745867-AW-1	PULTE GROUP INC		11/15/2021	Various		105,586	90,000	99,900	98,653		(743)		(743)		97,910		(1,725)	(1,725)	13,420	03/01/2026
745867-AX-9	PULTE GROUP INC		11/15/2021	Various		476,153	408,000	440,783	436,718		(2,835)		(2,835)		433,882		3,465	3,465	58,518	01/15/2027
74913E-AJ-9	QWEST CAPITAL FUNDING		10/18/2021	HILLTOP SECURITIES		482,825	434,000	438,968	441,261		(457)		(457)		440,804		42,021	42,021	39,708	02/15/2031
76112B-YX-2	RAMP_05-EFC3		12/27/2021	SCHEDULED REDEMPTION		1,976,398	1,976,398	1,729,348	1,916,101		60,297		60,297		1,976,398				13,383	08/25/2035
76112B-C7-3	RAMP_05-EFC4		12/27/2021	SCHEDULED REDEMPTION		2,047,703	2,047,703	2,046,423	2,046,950		753		753		2,047,703				20,017	09/25/2035
76112B-2D-1	RAMP_06-RS2		12/27/2021	SCHEDULED REDEMPTION		245,236	245,236	219,257	224,177		21,059		21,059		245,236				1,136	03/25/2036
76112B-Z3-7	RAMP_06-RZ1		03/25/2021	SCHEDULED REDEMPTION		648,257	648,257	595,285	639,911		8,346		8,346		648,257				1,340	03/25/2036
76110W-M4-5	RASC_05-KS1		02/03/2021	BMO CAPITAL MARKETS CORP.		1,057,425	1,055,611	1,056,271	1,056,042		(12)		(12)		1,056,029		1,396	1,396	1,450	02/25/2035
75405W-AF-9	RASC_05-KS10		12/27/2021	SCHEDULED REDEMPTION		394,752	394,752	339,981	373,679		21,073		21,073		394,752				1,920	11/25/2035
76110W-3T-1	RASC_05-KS8		01/25/2021	SCHEDULED REDEMPTION		60,949	60,949	55,787	60,801		148		148		60,949				41	08/25/2035
76113A-AG-6	RASC_06-KS1		01/25/2021	SCHEDULED REDEMPTION		15,274	15,274	13,670	15,140		133		133		15,274				9	02/25/2036
75406W-AD-3	RASC_06-KS6		12/27/2021	SCHEDULED REDEMPTION		224,906	224,906	199,182	214,967		9,939		9,939		224,906				544	08/25/2036
913017-AS-8	RAYTHEON TECHNOLOGIES CORPORATION		03/01/2021	MATURED		14,835,000	14,835,000	20,463,672	14,919,679		(84,679)		(84,679)		14,835,000				649,031	03/01/2021
75888H-AC-5	REG12_19-1A - ABS	C	10/15/2021	SCHEDULED REDEMPTION		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				44,939	10/15/2032
75887N-AL-3	REGT6_16-1A - ABS		04/28/2021	Various		4,941,469	4,941,469	4,941,469	4,941,469						4,941,469				32,991	07/20/2028
75887N-AN-9	REGT6_16-1A - ABS		04/28/2021	CALL TRANSACTION		3,700,000	3,700,000	3,700,000	3,700,000						3,700,000				35,133	07/20/2028
75888A-AQ-9	REGT7_16-1A - ABS	C	05/28/2021	Various		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				60,414	12/20/2028
75888A-AS-5	REGT7_16-1A - ABS	C	05/28/2021	CALL TRANSACTION		18,250,000	18,250,000	18,250,000	18,250,000						18,250,000				158,014	12/20/2028
76119L-AA-9	RESIDEO FUNDING INC		06/10/2021	Various		280,590	265,000	268,975	267,893		(230)		(230)		267,663		7,169	7,169	13,925	11/01/2026
74840L-AB-8	ROCKET MORTGAGE LLC		10/05/2021	TENDER TRANSACTION		578,618	537,000	560,494	557,180		(2,775)		(2,775)		554,405		(17,405)	(17,405)	76,075	01/15/2028
74841C-AA-9	ROCKET MORTGAGE LLC		10/20/2021	GOLDMAN SACHS & CO LLC		392,294	392,000	388,026	160,000		120		120		388,146		4,148	4,148	12,582	03/01/2029
773903-AB-5	ROCKWELL AUTOMATION INC		11/30/2021	MARKET AXESS TRADING PLATFORM		1,924,576	1,511,000	1,391,042	1,455,019		5,802		5,802		1,460,822		463,754	463,754	139,763	01/15/2028
780082-AD-5	ROYAL BANK OF CANADA	A	11/15/2021	SCOTIA CAPITAL (USA) INC.		6,362,625	5,700,000	6,083,945	5,939,182		(38,275)		(38,275)		5,900,907		461,718	461,718	346,038	01/27/2026
78081B-AF-0	ROYALTY PHARMA PLC		03/01/2021	MORGAN STANLEY & CO. LLC		2,590,404	2,667,000	2,541,811	2,542,560		391		391		2,542,951		47,453	47,453	47,602	09/02/2050
785712-AG-5	SABLE INTERNATIONAL FINANCE LTD	D	10/18/2021	MILLENNIUM ADVISORS, LLC		493,240	472,000	468,200	468,857		327		327		469,184		24,056	24,056	34,905	09/07/2027
81375W-GU-4	SABR_05-OP2		12/27/2021	SCHEDULED REDEMPTION		425,087	425,087	384,703	417,029		8,057		8,057		425,087				2,022	10/25/2035
78653#-AA-0	SAFEMARK INC		02/24/2021	EXCHANGE		8,592,523	8,595,837	8,445,837	8,582,582		9,941		9,941		8,592,523				157,590	03/14/2021
786514-BA-6	SAFEWAY INC		10/19/2021	MARKET AXESS TRADING PLATFORM		317,164	267,000	258,630	260,099		381		381		260,481		56,683	56,683	23,659	02/01/2031
786514-AS-8	SAFEWAY INC.		10/19/2021	MARKET AXESS TRADING PLATFORM		216,761	186,000	187,655	187,821		(183)		(183)		187,639		29,122	29,122	15,243	09/15/2027
86358E-MR-4	SAIL_04-9		12/27/2021	SCHEDULED REDEMPTION		326,393	326,393	282,330	306,321		20,072		20,072		326,393				2,324	10/25/2034
86358E-UV-6	SAIL_05-HE1		04/26/2021	SCHEDULED REDEMPTION		34,000	34,000	32,725	33,324		675		675		34,000				48	07/25/2035
80282K-AP-1	SANTANDER HOLDINGS USA INC		11/16/2021	GOLDMAN SACHS & CO LLC		1,806,315	1,635,000	1,768,416	1,759,636		(15,384)		(15,384)		1,744,252		62,063	62,063	96,919	07/13/2027
80282K-AZ-9	SANTANDER HOLDINGS USA INC		11/17/2021	BARCLAYS CAPITAL INC		4,513,362	4,305,000	4,299,656	4,300,305		664		664		4,300,969		212,393	212,393	156,723	10/05/2026
86359A-PY-3	SASC_03-BC2		06/25/2021	SCHEDULED REDEMPTION		171,111	171,111	163,736	156,062		11,995		11,995		168,058		3,053	3,053	574	02/25/2033
863576-DJ-0	SASC_05-WF4		12/27/2021	SCHEDULED REDEMPTION		80,973	80,973	72,218	79,196		1,778		1,778		80,973				486	11/25/2035
86359U-AE-9	SASC_06-OPT1		12/27/2021	SCHEDULED REDEMPTION		423,324	423,324	395,584	411,985		11,339		11,339		423,324				1,051	04/25/2036
805564-QV-6	SAST_04-3		02/03/2021	MORGAN STANLEY & CO. LLC		2,233,417	2,247,022	1,957,474	2,058,897		2,795		2,795		2,061,692		171,725	171,725	2,539	12/26/2034
L8038*-AA-4	SBM BALEIA AZUL SARL	D	12/15/2021	SCHEDULED REDEMPTION		589,680	589,680	584,345	587,798		1,882		1,882		589,680				26,553	09/15/2027
80281H-AB-0	SCART_21-CA		12/15/2021	SCHEDULED REDEMPTION		219,526	219,526	220,178			(652)		(652)		219,526				704	04/17/2028

SCHEDULE D - PART 4

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
35563P-HH-5	SCRT_18-4		12/01/2021	SCHEDULED REDEMPTION		80,514	80,514	76,533	77,664		2,850		2,850		80,514				1,749	03/01/2058
81180W-BB-6	SEAGATE HDD CAYMAN	D	10/20/2021	GOLDMAN SACHS & CO LLC		301,949	317,000	316,485	316,487		33		33		316,521		(14,572)	(14,572)	9,332	07/15/2031
81745D-AE-1	SEMT_13-9		12/01/2021	SCHEDULED REDEMPTION		707,044	707,044	688,515	696,304		10,740		10,740		707,044				12,501	07/01/2043
81746N-CB-2	SEMT_16-3		12/01/2021	SCHEDULED REDEMPTION		267,361	267,361	273,701	272,559		(5,198)		(5,198)		267,361				8,268	11/01/2046
81746N-CC-0	SEMT_16-3		12/01/2021	SCHEDULED REDEMPTION		200,520	200,520	198,383	198,716		1,804		1,804		200,520				6,201	11/01/2046
81746Q-CB-5	SEMT_18-2		12/01/2021	SCHEDULED REDEMPTION		68,506	68,506	68,677	68,654		(148)		(148)		68,506				1,551	02/01/2048
81746Q-CC-3	SEMT_18-2		12/01/2021	SCHEDULED REDEMPTION		43,268	43,268	42,763	42,819		450		450		43,268				980	02/01/2048
78432B-AB-5	SGR_19-3		12/01/2021	SCHEDULED REDEMPTION		582,646	582,646	582,638	582,642		4		4		582,646				16,763	09/01/2059
78432B-AC-3	SGR_19-3		12/01/2021	SCHEDULED REDEMPTION		827,938	827,938	827,934	827,936		2		2		827,938				25,517	09/01/2059
78432Y-AC-3	SGR_21-2		12/01/2021	SCHEDULED REDEMPTION		27,185	27,185	27,185							27,185				95	12/01/2061
05545M-AC-6	SIGNATURE AVIATION US HOLDINGS INC		04/21/2021	TENDER TRANSACTION		703,688	695,000	694,729	694,844		(9)		(9)		694,835		165	165	30,001	03/01/2028
82967N-BG-2	SIRIUS XM RADIO INC		10/14/2021	Various		941,278	907,000	925,284	709,832		(301)		(301)		924,800		16,477	16,477	26,497	07/01/2030
78442P-GC-4	SLM CORP		10/14/2021	MILLENNIUM ADVISORS, LLC		144,860	143,000	148,184	145,889		(1,811)		(1,811)		144,077		783	783	7,593	04/05/2022
78442P-GD-2	SLM CORP		10/13/2021	JP MORGAN SECURITIES LLC		348,490	330,000	330,000	330,000						330,000		18,490	18,490	13,321	10/29/2025
78443C-BV-5	SLMA_05-A		11/29/2021	Various		22,243,882	22,572,171	22,536,902	22,562,852		2,230		2,230		22,565,082		(321,200)	(321,200)	97,026	12/15/2038
78443C-CL-6	SLMA_06-A		11/29/2021	Various		2,861,901	2,921,286	2,519,609	2,725,801		41,328		41,328		2,767,129		94,772	94,772	12,046	06/15/2039
78443C-CU-6	SLMA_06-B		11/29/2021	Various		7,428,320	7,564,884	7,282,119			40,120		40,120		7,322,239		106,080	106,080	21,596	12/15/2039
78443C-CY-8	SLMA_06-BW		05/26/2021	Various		7,613,994	7,896,760	7,265,019	7,586,094		27,900		27,900		7,613,994				14,031	12/15/2039
78448T-AB-8	SMBC AVIATION CAPITAL FINANCE DAC	D	11/15/2021	SMBC NIKKO SECURITIES AMERICA, INC.		1,063,293	1,050,000	1,052,641	1,050,856		(484)		(484)		1,050,372		12,921	12,921	42,175	07/15/2022
83609W-AS-9	SNDPT_15-3A - ABS	C	06/29/2021	SCHEDULED REDEMPTION		10,600,000	10,600,000	10,600,000	10,600,000						10,600,000				123,322	01/20/2028
83609W-AU-4	SNDPT_15-3A - ABS	C	06/29/2021	SCHEDULED REDEMPTION		5,900,000	5,900,000	5,900,000	5,900,000						5,900,000				87,226	01/20/2028
83609J-AL-3	SNDPT_16-1A - ABS		07/20/2021	SCHEDULED REDEMPTION		9,500,000	9,500,000	9,500,000	9,500,000						9,500,000				84,808	07/20/2028
83614N-AC-7	SNDPT_19-3A - ABS		10/25/2021	CALL TRANSACTION		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				27,878	10/25/2032
83404K-AC-7	SOFI_17-E		12/25/2021	SCHEDULED REDEMPTION		2,962,173	2,962,173	2,987,513	2,984,892		(22,719)		(22,719)		2,962,173				45,876	11/26/2040
83401B-AB-2	SOFI_17-F		12/25/2021	SCHEDULED REDEMPTION		698,858	698,858	707,402	707,489		(8,631)		(8,631)		698,858				11,409	01/25/2041
838515-J*-6	SOUTH JERSEY GAS CO		06/09/2021	ALLISON WILLIAMS COMPANY		5,225,800	5,000,000	5,000,000	5,000,000						5,000,000		225,800	225,800	130,833	01/25/2047
84519#-AD-6	SOUTHWEST POWER POOL INC		12/30/2021	SCHEDULED REDEMPTION		103,196	103,196	109,487	108,313		(5,117)		(5,117)		103,196				4,054	12/30/2042
84519#-AG-9	SOUTHWEST POWER POOL INC		12/30/2021	SCHEDULED REDEMPTION		500,000	500,000	500,000	500,000						500,000				13,203	09/30/2024
845467-AL-3	SOUTHWESTERN ENERGY COMPANY		10/13/2021	BANC OF AMERICA SECURITIES LLC		466,498	427,000	439,276	434,523		(1,327)		(1,327)		433,197		33,301	33,301	33,815	01/23/2025
845467-AM-1	SOUTHWESTERN ENERGY COMPANY		09/14/2021	CALL TRANSACTION		338,000	320,000	328,255	324,701		(930)		(930)		323,772		(3,772)	(3,772)	40,867	04/01/2026
56844X-BG-3	SPEAK_15-1A - ABS		11/16/2021	Various		15,008,730	15,000,000	15,000,000	15,000,000						15,000,000		8,730	8,730	190,757	04/20/2029
56845A-AW-8	SPEAK_16-3A - ABS		11/18/2021	JP MORGAN SECURITIES LLC		9,966,000	10,000,000	10,000,000	10,000,000						10,000,000		(34,000)	(34,000)	184,300	07/23/2029
84929#-AA-6	SPOWER FINANCE I LLC		12/31/2021	SCHEDULED REDEMPTION		591,077	591,077	591,077	591,077						591,077				26,894	12/31/2036
85172F-AM-1	SPRINGLEAF FINANCE CORP		10/14/2021	Various		1,050,029	935,000	990,131	978,047		(6,897)		(6,897)		971,150		78,878	78,878	61,937	03/15/2025
85208N-AA-8	SPRINT SPECTRUM CO I/ II /III/ LLC		08/20/2021	Various		554,250	554,250	556,994	554,680		(414)		(414)		554,267		(17)	(17)	8,794	09/20/2021
85208N-AD-2	SPRINT SPECTRUM CO I/ II /III/ LLC		11/17/2021	Various		1,045,938	1,000,000	1,002,505	1,001,609		(473)		(473)		1,001,135		44,802	44,802	29,744	03/20/2025
85771K-AE-3	SPST_20-WL1 - ABS		04/08/2021	CALL TRANSACTION		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				121,141	06/25/2051
85771K-AF-0	SPST_20-WL1 - ABS		04/08/2021	CALL TRANSACTION		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				236,971	06/25/2051
857740-AD-6	SPST_21-WL1 - ABS		12/01/2021	SCHEDULED REDEMPTION		4,200,000	4,200,000	4,200,000							4,200,000				27,250	01/26/2054
857740-AE-4	SPST_21-WL1 - ABS		12/01/2021	SCHEDULED REDEMPTION		2,330,357	2,330,357	2,330,357							2,330,357				42,308	01/26/2054
857740-AF-1	SPST_21-WL1 - ABS		12/01/2021	SCHEDULED REDEMPTION		2,740,741	2,740,741	2,740,741							2,740,741				61,939	01/26/2054
784808-AA-1	SR SMITH LLC		08/31/2021	Various		4,037,258	4,037,258	3,989,458	4,037,258						4,037,258				404,974	03/27/2022
858912-AG-3	STERICYCLE INC		10/14/2021	CITIGROUP GLOBAL MARKETS, INC		258,988	261,000	267,260	187,204		(1,555)		(1,555)		265,663		(6,675)	(6,675)	9,102	01/15/2029
86203#-AA-8	STONEHENGE CAPITAL FUND CONNECTICU		12/15/2021	SCHEDULED REDEMPTION		25,615	25,615	25,615	25,615						25,615				1,569	12/15/2025
86212X-AA-8	STR_19-1 - ABS		12/20/2021	SCHEDULED REDEMPTION		71,352	71,352	71,329	71,332		20		20		71,352				1,192	11/20/2049
84751P-GZ-6	SURF_05-BC3		11/26/2021	SCHEDULED REDEMPTION		66,232	66,232	63,417	65,444		788		788		66,232				236	06/25/2036
83611M-DH-8	SVHE_05-OPT1		12/27/2021	SCHEDULED REDEMPTION		443,209	443,209	386,700	412,389		30,821		30,821		443,209				2,142	06/25/2035
83612M-AF-4	SVHE_06-WF2		12/27/2021	SCHEDULED REDEMPTION		354,662	354,662	294,813	337,159		17,503		17,503		354,662				976	12/25/2036
87105N-AA-8	SWITCH LTD		10/13/2021	GOLDMAN SACHS & CO LLC		269,336	269,000	271,150	271,035		(318)		(318)		270,717		(1,381)	(1,381)	10,872	09/15/2028
87166B-AA-0	SYNEOS HEALTH INC		10/20/2021	BARCLAYS CAPITAL INC		416,725	422,000	424,971	424,924		(437)		(437)		424,487		(7,762)	(7,762)	13,938	01/15/2029
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP		09/17/2021	CALL TRANSACTION		208,781	205,000	212,318	209,017		(1,114)		(1,114)		207,903		(2,903)	(2,903)	12,595	09/15/2024

SCHEDULE D - PART 4

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87470L-AJ-0	TALLGRASS ENERGY PARTNERS LP/TALLG		10/18/2021	WELLS FARGO ADVISORS, LLC		426,383	417,000	425,006	220,649		(629)		(629)		424,377		2,006	2,006	20,711	12/31/2030
87612B-BE-1	TARGA RESOURCES PARTNERS LP		10/13/2021	Various		870,385	839,000	868,177	234,843		(5,358)		(5,358)		861,647		8,738	8,738	38,665	02/01/2027
87612B-BB-7	TARGA RESOURCES PARTNERS LP/TARGA		02/18/2021	CALL TRANSACTION		540,507	527,000	522,705	523,469		74		74		523,543		3,457	3,457	28,287	02/01/2025
87612B-BJ-0	TARGA RESOURCES PARTNERS LP/TARGA		07/12/2021	Various		122,684	117,000	122,850	122,806		(1,051)		(1,051)		121,755		929	929	5,054	04/15/2026
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC		10/15/2021	JANE STREET EXECUTION SERVICES LLC		366,500	345,000	345,000	345,000						345,000		21,500	21,500	21,954	08/01/2030
872287-AF-4	TCI COMMUNICATIONS INC		11/17/2021	KEYBANC CAPITAL MARKETS, INC.		4,559,103	3,627,000	4,157,014	3,808,277		(27,084)		(27,084)		3,781,192		777,910	777,910	360,206	02/15/2026
872287-AL-1	TCI COMMUNICATIONS INC		11/17/2021	JANE STREET EXECUTION SERVICES LLC		3,021,477	2,325,000	2,212,842	2,272,533		5,112		5,112		2,277,645		743,832	743,832	208,911	02/15/2028
87952V-AP-1	TELESAT CANADA / TELESAT LLC	A	10/21/2021	Various		1,153,239	1,235,000	1,250,568	1,247,769		(2,107)		(2,107)		1,245,662		(92,423)	(92,423)	43,826	06/01/2027
883203-BU-4	TEXTRON INC		11/15/2021	JANE STREET EXECUTION SERVICES LLC		3,319,531	3,125,000	3,119,412	3,122,752		593		593		3,123,346		196,186	196,186	162,743	03/01/2024
883203-CA-7	TEXTRON INC		12/03/2021	WELLS FARGO ADVISORS, LLC		14,020,213	12,700,000	12,695,555	12,695,809		378		378		12,696,187		1,324,026	1,324,026	597,783	09/17/2029
27409L-AE-3	THE EAST OHIO GAS COMPANY		10/04/2021	MORGAN STANLEY & CO. LLC		5,008,927	5,063,000	4,990,903	4,991,706		1,155		1,155		4,992,861		16,066	16,066	122,778	06/15/2050
88731E-AF-7	TIME WARNER ENTERTAINMENT CO LP		11/15/2021	JANE STREET EXECUTION SERVICES LLC		27,521	25,000	32,477	26,365		(523)		(523)		25,842		1,679	1,679	2,454	03/15/2023
89307#-AA-7	TRANS BAY CABLE LLC		12/31/2021	SCHEDULED REDEMPTION		348,000	348,000	348,000	348,000						348,000				8,438	06/30/2047
893526-BY-8	TRANSCANADA PIPELINES LTD	A	01/01/2021	MATURED		4,500,000	4,500,000	6,262,947	4,500,000						4,500,000				222,188	01/01/2021
P9339S-AM-6	TRANSELEC SA	D	11/16/2021	BANC OF AMERICA SECURITIES LLC		211,832	200,000	214,500	206,467		(2,157)		(2,157)		204,310		7,522	7,522	12,128	07/26/2023
Q91948-AA-5	TRANSPOWER NEW ZEALAND LTD	D	10/13/2021	MATURED		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				583,100	10/13/2021
G8967#-AU-7	TRITON CONTAINER INTERNATIONAL LTD		06/28/2021	CALL TRANSACTION		1,648,874	1,500,000	1,500,000	1,500,000						1,500,000				181,137	06/30/2027
87267T-AC-5	TRK_21-INV2		12/01/2021	SCHEDULED REDEMPTION		208,989	208,989	208,090			899		899		208,989				396	11/01/2056
89640R-AU-3	TRNTS_14-2A - ABS	C	05/12/2021	Various		1,500,000	1,500,000	1,499,250	1,500,000						1,500,000				15,046	07/15/2026
89640R-AV-1	TRNTS_14-2A - ABS	C	05/12/2021	Various		1,500,000	1,500,000	1,499,250	1,500,000						1,500,000				15,046	07/15/2026
90139Q-AB-3	TWIN BROOK I - OFFSHORE - ABS		12/27/2021	CAPITAL DISTRIBUTION		9,584,050	9,584,050	9,584,050	9,584,050						9,584,050				328,412	04/25/2024
90139P-AB-5	TWIN BROOK I - ONSHORE - ABS		12/27/2021	CAPITAL DISTRIBUTION		9,687,968	9,687,968	9,687,968	9,687,968						9,687,968				334,501	04/25/2024
90139#-AA-9	TWIN BROOK II - OFFSHORE - ABS		12/27/2021	Various		17,420,279	17,420,279	17,376,729	17,379,324		7,345		7,345		17,386,668		33,611	33,611	436,366	06/09/2026
90139*-AA-3	TWIN BROOK II - ONSHORE - ABS		12/27/2021	Various		20,574,082	20,574,082	20,522,647	20,525,514		8,732		8,732		20,534,247		39,836	39,836	502,344	06/09/2026
90276C-AH-4	UBSCM_17-C2		12/07/2021	BANC OF AMERICA SECURITIES LLC		2,124,531	2,000,000	2,059,970	2,042,606		(5,593)		(5,593)		2,037,013		87,518	87,518	76,462	08/01/2050
90280*-AA-0	UFI JÖGS KWAJALEIN FEDERAL REC.		04/01/2021	SCHEDULED REDEMPTION		170,959	170,959	170,959	170,959						170,959				6,496	04/01/2039
73019#-AA-0	UNION PACIFIC RR 2012-A - ABS		09/13/2021	SCHEDULED REDEMPTION		379,606	379,606	379,606	379,606						379,606				11,388	09/13/2027
73019#-AB-8	UNION PACIFIC RR 2012-B - ABS		09/13/2021	SCHEDULED REDEMPTION		393,893	393,893	393,893	393,893						393,893				11,817	09/13/2027
73019#-AC-6	UNION PACIFIC RR 2012-C - ABS		09/13/2021	SCHEDULED REDEMPTION		359,811	359,811	359,811	359,811						359,811				10,794	09/13/2027
90931C-AA-6	UNITED AIRLINES 2019-1 CLASS AA PA		08/25/2021	SCHEDULED REDEMPTION		565,862	565,862	568,761	532,470		(2,900)		(2,900)		565,862				22,790	08/25/2031
911312-BW-5	UNITED PARCEL SERVICE INC		11/30/2021	Various		14,926,220	10,000,000	9,995,300	9,995,329		36		36		9,995,365		4,930,855	4,930,855	619,806	04/01/2050
91324P-DY-5	UNITEDHEALTH GROUP INC		10/27/2021	CITIGROUP GLOBAL MARKETS, INC		4,553,068	4,505,000	4,373,634	4,376,661		4,125		4,125		4,380,786		172,282	172,282	118,381	05/15/2040
91324P-DZ-2	UNITEDHEALTH GROUP INC		11/01/2021	US BANCORP INVESTMENTS, INC.		6,076,640	6,005,000	5,835,719	5,837,890		3,001		3,001		5,840,890		235,749	235,749	168,340	05/15/2050
91324P-EA-6	UNITEDHEALTH GROUP INC		05/17/2021	DEUTSCHE BANK SECURITIES INC		5,792,063	6,005,000	5,845,567	5,846,793		769		769		5,847,562		(55,499)	(55,499)	95,913	05/15/2060
92330J-CE-4	VENTR_15-20A - ABS		11/17/2021	CITIGROUP GLOBAL MARKETS, INC		16,189,875	16,200,000	16,200,000	16,200,000						16,200,000		(10,125)	(10,125)	259,273	04/15/2027
92331K-AX-0	VENTR_23R - ABS		07/19/2021	Various		1,987,093	1,987,093	1,987,093	1,987,093						1,987,093				17,789	07/19/2028
92331K-AZ-5	VENTR_23R - ABS		07/16/2021	CALL TRANSACTION		7,300,000	7,300,000	7,300,000	7,300,000						7,300,000				108,046	07/19/2028
92331K-BB-7	VENTR_23R - ABS		07/16/2021	CALL TRANSACTION		9,100,000	9,100,000	9,100,000	9,100,000						9,100,000				178,216	07/19/2028
92343V-FM-1	VERIZON COMMUNICATIONS INC		05/07/2021	EXCHANGE		1,523,505	2,232,000	1,865,217	1,520,896		2,609		2,609		1,523,505				39,076	10/30/2056
91845#-AA-2	VERIZON CORPORATE SERVICES GROUP I - ABS		12/15/2021	SCHEDULED REDEMPTION		135,791	135,791	135,791	135,791						135,791				3,239	05/15/2035
92552V-AL-4	VIASAT INC		10/13/2021	JP MORGAN SECURITIES LLC		618,925	595,000	622,593	620,328		(5,847)		(5,847)		614,481		4,444	4,444	33,469	04/15/2027
91533B-AE-0	VIATRIS INC		03/01/2021	GOLDMAN SACHS & CO LLC		7,665,358	7,320,000	7,304,774	7,305,043		90		90		7,305,133		360,225	360,225	55,581	06/22/2040

SCHEDULE D - PART 4

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
91533B-AF-7	VIATRIS INC		03/01/2021	MORGAN STANLEY & CO. LLC		13,485,948	13,170,000	13,280,077	13,278,998		(360)		(360)		13,278,638		207,310	207,310	103,897	06/22/2050
92558K-AA-6	VIBR_18-10A - ABS		11/30/2021	MORGAN STANLEY & CO. LLC		5,486,250	5,500,000	5,500,000	5,500,000						5,500,000		(13,750)	(13,750)	86,318	10/20/2031
92558N-AC-6	VIBR_19-11A - ABS		09/15/2021	CALL TRANSACTION		10,715,000	10,715,000	10,715,000	10,715,000						10,715,000				209,924	07/20/2032
92564R-AD-7	VICI PROPERTIES LP/VICI NOTE CO IN		02/11/2021	GOLDMAN SACHS & CO LLC		1,437,563	1,394,000	1,391,044	1,390,587		(8)		(8)		1,390,579		46,983	46,983	26,283	02/15/2027
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE PLC	D	10/14/2021	JEFFERIES & CO. INC.		1,406,925	1,332,000	1,447,181	471,758		(16,914)		(16,914)		1,429,507		(22,582)	(22,582)	67,766	05/15/2029
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY INC		12/31/2021	SCHEDULED REDEMPTION		60,099	60,099	60,099	60,099						60,099				1,626	06/30/2030
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC		08/06/2021	BANC OF AMERICA SECURITIES LLC		472,770	459,000	457,875	458,137		80		80		458,218		14,552	14,552	23,772	09/01/2026
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC		10/14/2021	Various		1,235,297	1,190,000	1,235,906	1,223,131		(6,541)		(6,541)		1,216,590		18,707	18,707	69,488	02/15/2027
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC		10/14/2021	MORGAN STANLEY & CO. LLC		364,204	353,000	362,544	360,168		(1,503)		(1,503)		358,664		5,540	5,540	21,474	07/31/2027
928668-AT-9	VOLKSWAGEN GROUP OF AMERICA FINANC		11/18/2021	BANC OF AMERICA SECURITIES LLC		7,099,136	6,400,000	6,384,512	6,388,717		1,881		1,881		6,390,598		708,538	708,538	303,466	11/13/2025
93145#-AA-5	WALGREEN LEASE PASS THRU TR 2011 - ABS		12/25/2021	Various		1,171,654	983,994	983,994	983,994						983,994				229,355	12/25/2036
254687-CP-9	WALT DISNEY CO		10/12/2021	KEYBANC CAPITAL MARKETS, INC.		1,578,178	1,400,000	1,666,112	1,582,976		(60,580)		(60,580)		1,522,397		55,781	55,781	120,108	04/26/2023
254687-CX-2	WALT DISNEY CO		10/04/2021	TD SECURITIES (USA) LLC		6,909,547	5,580,000	6,294,568	6,142,391		(111,427)		(111,427)		6,030,964		878,582	878,582	649,373	07/15/2024
92922F-4R-6	WAMU_05-AR13		02/03/2021	Various		4,966,374	5,029,093	4,572,502	4,692,269		14,610		14,610		4,706,878		259,496	259,496	5,827	10/25/2045
92922F-4S-4	WAMU_05-AR13		12/25/2021	SCHEDULED REDEMPTION		154,174	154,174	139,913	148,499		5,675		5,675		154,174				759	10/25/2045
92925C-BD-3	WAMU_05-AR19		12/25/2021	SCHEDULED REDEMPTION		97,451	97,451	88,791	89,674		7,777		7,777		97,451				569	12/25/2045
92922F-U5-5	WAMU_05-AR9		02/03/2021	Various		1,269,656	1,280,995	1,128,877	1,132,362		3,885		3,885		1,136,248		133,408	133,408	1,342	07/25/2045
126650-AY-6	WELLS FARGO BANK NW (CVS 02 CTL) S - ABS		12/10/2021	Various		210,587	203,839	203,839	203,839						203,839				13,223	10/10/2027
94978#-CY-1	WELLS FARGO-WACHOVIA BANK - ABS		01/02/2021	SCHEDULED REDEMPTION		132,459	132,459	132,459	132,459						132,459				7,259	01/02/2025
94978#-DA-2	WELLS FARGO-WACHOVIA BANK - ABS		04/06/2021	Various		181,309	181,309	181,309	181,309						181,309				10,011	01/02/2025
94978#-DB-0	WELLS FARGO-WACHOVIA BANK - ABS		01/02/2021	SCHEDULED REDEMPTION		19,813	19,813	19,813	19,813						19,813				1,086	01/02/2025
961214-DF-7	WESTPAC BANKING CORP	D	02/23/2021	CREDIT SUISSE SECURITIES (USA) LLC		21,923,157	19,396,000	19,188,215	19,212,171		1,951		1,951		19,214,122		2,709,035	2,709,035	213,046	11/23/2031
94989D-AY-5	WFCM_15-C27		12/07/2021	BMO CAPITAL MARKETS CORP.		2,622,660	2,506,350	2,581,470	2,540,731		(7,398)		(7,398)		2,533,333		89,327	89,327	98,280	02/01/2048
95000A-AU-1	WFCM_15-P2		03/09/2021	BARCLAYS CAPITAL INC		1,293,281	1,162,500	1,197,338	1,181,143		(685)		(685)		1,180,457		112,824	112,824	12,300	12/01/2048
95000G-BA-1	WFCM_16-BNK1		12/07/2021	WELLS FARGO ADVISORS, LLC		1,626,125	1,600,000	1,647,912	1,628,227		(4,515)		(4,515)		1,623,712		2,413	2,413	46,025	08/01/2049
95000F-AV-8	WFCM_16-C35		11/29/2021	WELLS FARGO ADVISORS, LLC		1,106,389	1,069,500	1,101,573	1,088,316		(2,951)		(2,951)		1,085,365		21,024	21,024	33,958	07/01/2048
95000H-BH-4	WFCM_16-LC24		12/07/2021	WELLS FARGO ADVISORS, LLC		971,487	930,000	957,831	946,851		(2,618)		(2,618)		944,233		27,254	27,254	32,009	10/01/2049
95000J-AX-6	WFCM_16-LC25		03/26/2021	MORGAN STANLEY & CO. LLC		5,743,359	5,200,000	5,355,782	5,298,491		(3,770)		(3,770)		5,294,720		448,639	448,639	68,468	12/01/2059
95001F-AX-3	WFCM_17-RC1		03/26/2021	WELLS FARGO ADVISORS, LLC		1,318,641	1,200,000	1,203,422	1,202,475		(91)		(91)		1,202,384		116,257	116,257	14,403	01/01/2060
95001Q-AX-9	WFCM_18-C46		11/30/2021	CITIGROUP GLOBAL MARKETS, INC		3,926,289	3,500,000	3,604,909	3,583,779		(8,854)		(8,854)		3,574,925		351,364	351,364	153,796	08/01/2051
9497EN-AE-3	WFHET_05-3		09/27/2021	SCHEDULED REDEMPTION		365,998	365,998	329,513	361,061		4,937		4,937		365,998				1,547	11/25/2035
92937E-AH-7	WFRBS_13-C11		11/16/2021	PERFORMANCE TRUST CAPITAL PARTNERS,		51,086	50,000	47,498	49,161		359		359		49,520		1,566	1,566	2,049	03/01/2045
92938V-AS-4	WFRBS_14-C19		12/06/2021	BARCLAYS CAPITAL INC		1,315,039	1,250,000	1,286,814	1,263,574		(3,840)		(3,840)		1,259,734		55,305	55,305	54,426	03/01/2047
96221T-AG-2	WFRBS_14-LC14		12/06/2021	WELLS FARGO ADVISORS, LLC		733,029	697,500	718,369	705,328		(2,344)		(2,344)		702,984		30,045	30,045	30,938	03/01/2047
96042G-AJ-1	WLAKE_18-3		08/15/2021	SCHEDULED REDEMPTION		11,400,000	11,400,000	11,398,611	11,399,791		209		209		11,400,000				154,466	10/16/2023
96041L-AF-9	WLAKE_19-2A		11/30/2021	WELLS FARGO ADVISORS, LLC		10,203,906	10,000,000	9,999,060	9,999,460		245		245		9,999,705		204,201	204,201	308,444	11/15/2024
96042H-AL-4	WLAKE_19-3A		11/30/2021	WELLS FARGO ADVISORS, LLC		9,470,734	9,295,000	9,294,394	9,294,598		161		161		9,294,759		175,975	175,975	243,694	11/15/2024
96042K-AE-3	WLAKE_20-1A		11/30/2021	WELLS FARGO ADVISORS, LLC		5,150,631	5,071,000	5,014,744	5,026,710		19,278		19,278		5,045,987		104,643	104,643	123,175	04/15/2025

SCHEDULE D - PART 4

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96042P-AE-2	WLAKE_20-2A		11/30/2021	WELLS FARGO ADVISORS, LLC		3,414,161	3,365,000	3,364,496	3,364,587		159		159		3,364,745		49,415	49,415	65,194	07/15/2025
960420-AL-4	WLAKE_20-3A		01/29/2021	BARCLAYS CAPITAL INC		2,549,414	2,500,000	2,499,555	2,499,580		10		10		2,499,590		49,824	49,824	8,823	02/17/2026
98162D-AJ-8	WOSAT_18-1A		12/15/2021	SCHEDULED REDEMPTION		2,000,000	2,000,000	1,999,735	1,999,917		83		83		2,000,000				57,527	01/15/2025
98212B-AH-6	WPX ENERGY INC		06/03/2021	CALL TRANSACTION		787,563	755,000	654,124	660,401		4,348		4,348		664,749		90,251	90,251	54,511	06/01/2026
98212B-AL-7	WPX ENERGY INC		06/10/2021	Various		540,005	546,000	530,250	530,774		592		592		531,365				29,399	01/15/2030
98212B-AM-5	WPX ENERGY INC		06/10/2021	Various		253,272	250,000	246,788	246,936		122		122		247,058		1,044	1,044	11,409	06/15/2028
026609-AC-1	WYETH		11/30/2021	STIFEL, NICOLAUS & COMPANY INCORPOR		2,314,184	2,139,000	2,178,293	2,146,125		(2,896)		(2,896)		2,143,228		170,956	170,956	194,278	03/01/2023
984851-AG-0	YARA INTERNATIONAL ASA	D	11/17/2021	UBS SECURITIES LLC		724,115	700,000	700,000	700,000						700,000		24,115	24,115	21,118	06/04/2030
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,200,186,579	2,099,140,524	2,097,303,765	2,054,971,780		120,562	218,401	(97,839)		2,081,855,708		112,954,874	112,954,874	64,927,101	XXX
15346W-AC-4	CENTRAL FIDELITY CAPITAL TRUST I - ABS		06/22/2021	EXCHANGE		15,000,121	15,000,000	15,487,350	15,000,131		(10)		(10)		15,000,121				127,500	04/15/2027
381427-AA-1	GOLDMAN SACHS CAPITAL TRUST II - ABS		03/25/2021	GOLDMAN SACHS & CO LLC		563,666	591,000	390,060	390,060						390,060		173,606	173,606	7,749	01/01/9999
4899999. Subtotal - Bonds - Hybrid Securities						15,563,788	15,591,000	15,877,410	15,390,191		(10)		(10)		15,390,181		173,606	173,606	135,249	XXX
BHM22N-4D-9	1011778 BC UNLIMITED LIABILITY CO	A	03/02/2021	BANC OF AMERICA SECURITIES LLC		241,018	242,534	242,534	242,534						242,534		(1,516)	(1,516)	1,178	11/14/2026
01881U-AJ-4	ALLIANT HOLDINGS INTERMEDIATE LLC		11/03/2021	Various		469,502	469,502	469,121	433,386		25		25		469,156		346	346	16,687	10/08/2027
02376C-AX-3	AMERICAN AIRLINES GROUP INC		11/02/2021	Various		252,031	260,077	259,727	259,770		40		40		259,809		(7,779)	(7,779)	4,053	01/29/2027
BHM1VQ-Q6-3	BAUSCH HEALTH COMPANIES INC	A	12/31/2021	Various		1,864,337	1,866,407	1,848,695	1,164,362		3,380		3,380		1,852,814		11,523	11,523	37,877	06/02/2025
BHM27W-U5-2	ENERGIZER HOLDINGS INC		10/29/2021	Various		115,568	116,000	115,420	52,901		63		63		115,483		85	85	2,580	12/22/2027
52729K-AP-1	LEVEL 3 PARENT LLC		11/03/2021	BANC OF AMERICA SECURITIES LLC		414,247	418,065	415,212	118,065		28		28		415,093		(846)	(846)	835	03/01/2027
15669G-AH-7	LUMEN TECHNOLOGIES INC		11/18/2021	Various		1,237,246	1,251,216	1,243,852	1,244,369		900		900		1,245,269		(8,023)	(8,023)	28,236	03/15/2027
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC		11/12/2021	GOLDMAN SACHS & CO LLC		697,575	655,000	692,314			(3,450)		(3,450)		688,864		8,711	8,711	27,978	06/20/2027
81753H-AD-3	SERTA SIMMONS BEDDING LLC		04/26/2021	SINKING FUND TRANSACTION		596,941	994,901	131,327	91,123		(26,231)		(26,231)		64,892		532,049	532,049	45,268	10/21/2024
24736C-BS-2	SKYMILES IP LIMITED		11/09/2021	BARCLAYS CAPITAL INC		693,063	650,000	679,063			(2,651)		(2,651)		676,411		16,651	16,651	13,128	09/16/2027
78466D-BF-0	SS&C TECHNOLOGIES HOLDINGS INC		11/03/2021	Various		935,536	942,445	943,708	942,445						942,445		(6,910)	(6,910)	16,198	04/16/2025
BHM21Y-1D-9	WELLS ENTERPRISES INC		12/31/2021	SINKING FUND TRANSACTION		9,206	9,206	9,183	9,188		3		3		9,190		16	16	186	03/29/2025
92985*-AA-4	WHITEHORSE LIQ PRTNS III TERM LOAN		12/07/2021	SINKING FUND TRANSACTION		4,443,745	4,443,745	4,443,745							4,442,436				54,501	03/22/2025
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						11,970,014	12,319,098	11,493,899	4,558,141		(27,894)		(27,894)		11,424,396		544,309	544,309	248,707	XXX
8399997. Total - Bonds - Part 4						2,673,035,651	2,534,491,387	2,546,974,620	2,437,289,541		(428,147)	218,401	(646,548)		2,528,481,091		128,419,569	128,419,569	85,721,196	XXX
8399998. Total - Bonds - Part 5						317,484,447	315,910,258	314,526,107			(111,349)		(111,349)		314,414,758		3,069,689	3,069,689	2,126,184	XXX
8399999. Total - Bonds						2,990,520,098	2,850,401,644	2,861,500,727	2,437,289,541		(539,496)	218,401	(757,897)		2,842,895,849		131,489,258	131,489,258	87,847,381	XXX
261398-11-5	DPL HOLDING CORP - DALLAS SER A		08/10/2021	HIMCO OPERATIONAL TRANSACTION	214.243	3,126,985	1.00	2,142,433	2,059,902	2			2		2,142,433		984,552	984,552	82,530	
23989*-12-3	DPL HOLDING CORPORATION		08/10/2021	HIMCO OPERATIONAL TRANSACTION	682.176	9,380,769	1.00	6,821,762	6,558,980	2			2		6,821,762		2,559,007	2,559,007	262,782	
BHM298-ZV-1	RED BARN HOLDINGS INC		12/14/2021	Various	619,403.770	5,168,865	1.00	619,404							619,404		4,549,461	4,549,461	190,708	
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						17,676,619	XXX	9,583,599	8,618,882	3			3		9,583,599		8,093,020	8,093,020	536,020	XXX
BHM1PT-U2-8	PLASTIC COMPONENTS INC		12/29/2021	CAPITAL DISTRIBUTION	12,299.480	3,858,580	1.00	1,229,948	1,207,812						1,229,948		2,628,632	2,628,632	71,618	
87403#-12-2	TAILWIND CUMMING HOLDING CORPORATI		11/29/2021	Various	38,007.415	5,112,509	1.00	1,900,371	1,881,215						1,900,371		3,212,138	3,212,138	110,513	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						8,971,088	XXX	3,130,319	3,089,027						3,130,319		5,840,769	5,840,769	182,131	XXX
8999997. Total - Preferred Stocks - Part 4						26,647,707	XXX	12,713,918	11,707,909	3			3		12,713,918		13,933,789	13,933,789	718,151	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						26,647,707	XXX	12,713,918	11,707,909	3			3		12,713,918		13,933,789	13,933,789	718,151	XXX
BHM195-NR-1	AAA PARTNERS INC		12/30/2021	CAPITAL DISTRIBUTION	1,803,927.510	10,634,308		1,803,928	1,803,928						1,803,928		8,830,380	8,830,380	1,817,178	
BHM195-NS-9	ACE PARTNERS INC		12/30/2021	CAPITAL DISTRIBUTION	255,272.490	308,386		255,272	255,272						255,272		53,113	53,113	56,500	
261398-10-7	DPL HOLDING CORP - DALLAS		08/10/2021	HIMCO OPERATIONAL TRANSACTION	108.000	347,438		120,000	120,000						120,000		227,438	227,438		

SCHEDULE D - PART 4

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						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
233994-51-6	DPL HOLDING CORPORATION		08/10/2021	HIMCO OPERATIONAL TRANSACTION	324.000	1,042,314		360,000	360,000						360,000		682,314	682,314		
74339*-90-9	PROJECT GRILL		08/31/2021	HIMCO OPERATIONAL TRANSACTION	161,194.030															
BHM1SD-XT-8	RED BARN HOLDINGS INC		12/14/2021	CAPITAL DISTRIBUTION	6,300.000	112,001		63,000							63,000		49,001	49,001		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						12,444,446	XXX	2,602,200	2,539,200						2,602,200		9,842,246	9,842,246	1,873,679	XXX
9799997. Total - Common Stocks - Part 4						12,444,446	XXX	2,602,200	2,539,200						2,602,200		9,842,246	9,842,246	1,873,679	XXX
9799998. Total - Common Stocks - Part 5						4,971,939	XXX	6,502,591							6,502,591		(1,530,652)	(1,530,652)		XXX
9799999. Total - Common Stocks						17,416,385	XXX	9,104,791	2,539,200						9,104,791		8,311,593	8,311,593	1,873,679	XXX
9899999. Total - Preferred and Common Stocks						44,064,092	XXX	21,818,709	14,247,109	3			3		21,818,709		22,245,383	22,245,383	2,591,830	XXX
9999999 - Totals						3,034,584,190	XXX	2,883,319,436	2,451,536,650	3	(539,496)	218,401	(757,894)		2,864,714,558		153,734,641	153,734,641	90,439,210	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912810-SU-3	TREASURY BOND		03/02/2021	TD SECURITIES (USA) LLC	07/13/2021	Various	22,000,000	20,363,750	21,464,180	20,378,196		14,446		14,446			1,085,984	1,085,984	172,065	18,232
912810-SX-7	TREASURY BOND		05/28/2021	Various	07/13/2021	Various	44,000,000	44,869,842	47,981,265	44,867,335		(2,507)		(2,507)			2,540,775	2,540,775	176,060	43,240
91282C-BL-4	TREASURY NOTE		04/30/2021	Various	11/23/2021	Various	64,800,000	62,941,645	62,122,812	63,045,606		103,961		103,961			(922,793)	(922,793)	490,815	59,805
91282C-BZ-3	TREASURY NOTE		05/24/2021	JP MORGAN SECURITIES LLC	05/28/2021	CITIGROUP GLOBAL MARKETS, INC	28,000,000	27,979,219	28,007,656	27,979,266		47		47			28,391	28,391	30,435	24,728
91282C-CJ-8	TREASURY NOTE		07/13/2021	BARCLAYS CAPITAL INC	09/30/2021	Various	41,000,000	41,123,320	40,852,656	41,117,898		(5,422)		(5,422)			(265,242)	(265,242)	93,373	13,648
91282C-CK-5	TREASURY NOTE		07/13/2021	CITIGROUP GLOBAL MARKETS, INC	09/30/2021	Various	28,000,000	27,932,188	27,967,051	27,938,296		6,108		6,108			28,755	28,755	7,529	1,332
0599999. Subtotal - Bonds - U.S. Governments							227,800,000	225,209,963	228,395,620	225,326,597		116,633		116,633			2,495,869	2,495,869	970,276	160,986
3133KH-CP-9	FHLMC 30YR UMBS		04/09/2021	MORGAN STANLEY & CO. LLC	12/01/2021	Various	5,127,216	5,430,042	5,305,907	5,345,014		(85,028)		(85,028)			(39,107)	(39,107)	103,964	6,480
3140XA-LY-6	FNMA 30YR UMBS SUPER		04/07/2021	CREDIT SUISSE SECURITIES (USA) LLC	12/01/2021	Various	4,841,580	4,994,392	4,942,536	4,967,240		(27,152)		(27,152)			(24,704)	(24,704)	71,752	4,371
3140XA-SJ-2	FNMA 30YR UMBS SUPER		06/04/2021	CITIGROUP GLOBAL MARKETS, INC	12/01/2021	Various	4,336,308	4,644,592	4,573,171	4,581,603		(62,989)		(62,989)			(8,432)	(8,432)	72,636	6,264
3199999. Subtotal - Bonds - U.S. Special Revenues							14,305,103	15,069,026	14,821,614	14,893,857		(175,169)		(175,169)			(72,243)	(72,243)	248,353	17,115
01741R-AL-6	ALLEGHENY TECHNOLOGIES INCORPORATE		09/20/2021	Various	10/15/2021	JEFFERIES & CO. INC.	172,000	172,660	172,447	172,651		(9)		(9)			(204)	(204)	815	143
00164V-AF-0	AMC NETWORKS INC		01/25/2021	JP MORGAN SECURITIES LLC	05/26/2021	BANC OF AMERICA SECURITIES LLC	162,000	162,203	161,190	162,191		(11)		(11)			(1,001)	(1,001)	2,104	
501797-AN-4	BATH & BODY WORKS INC		06/23/2021	Various	10/14/2021	SUMRIDGE PARTNERS, LLC	767,000	840,003	829,319	835,989		(4,014)		(4,014)			(6,670)	(6,670)	28,747	12,011
1248EP-CN-1	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		08/02/2021	Various	10/14/2021	MORGAN STANLEY & CO. LLC	417,000	436,219	427,025	435,537		(682)		(682)			(8,512)	(8,512)	8,705	2,845
201723-AP-8	COMMERCIAL METALS COMPANY		01/19/2021	CITIGROUP GLOBAL MARKETS, INC	03/18/2021	BARCLAYS CAPITAL INC	99,000	99,000	97,515	99,000							(1,485)	(1,485)	533	
23311V-AG-2	DCP MIDSTREAM LP		02/16/2021	BARCLAYS CAPITAL INC	10/12/2021	JANE STREET EXECUTION SERVICES LLC	200,000	215,000	220,964	212,911		(2,089)		(2,089)			8,053	8,053	8,033	985
25278X-AQ-2	DIAMONDBACK ENERGY INC		03/18/2021	CREDIT SUISSE SECURITIES (USA) LLC	09/10/2021	BARCLAYS CAPITAL INC	3,729,000	3,716,657	4,309,978	3,716,752		95		95			1,166,381	1,166,381	77,480	
25470X-BD-6	DISH DBS CORP		09/03/2021	CONVERSION	10/21/2021	GOLDMAN SACHS & CO LLC	240,000	240,000	234,905	240,000							(5,095)	(5,095)	5,159	3,383
34407D-AC-3	FLY LEASING LTD	D	02/04/2021	Various	08/02/2021	EXCHANGE	557,000	540,585	542,608	542,608		2,023		2,023					26,098	8,220
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC		02/10/2021	SMBC NIKKO SECURITIES AMERICA, INC.	10/13/2021	BARCLAYS CAPITAL INC	500,000	500,000	491,250	500,000							(8,750)	(8,750)	9,626	
63938C-AL-2	NAVIENT CORP		01/28/2021	JP MORGAN SECURITIES LLC	10/21/2021	MORGAN STANLEY & CO. LLC	312,000	311,975	311,532	311,977		2		2			(445)	(445)	11,112	
682691-AB-6	ONEMAIN FINANCE CORP		06/21/2021	Various	10/15/2021	MORGAN STANLEY & CO. LLC	309,000	308,780	307,467	308,792		12		12			(1,324)	(1,324)	3,515	17
845467-AS-8	SOUTHWESTERN ENERGY COMPANY		08/23/2021	Various	10/14/2021	MILLENNIUM ADVISORS, LLC	98,000	98,155	104,674	98,152		(3)		(3)			6,521	6,521	702	
87612B-BN-1	TARGA RESOURCES PARTNERS LP		03/24/2021	BARCLAYS CAPITAL INC	10/13/2021	BARCLAYS CAPITAL INC	746,000	822,465	835,296	807,884		(14,581)		(14,581)			27,412	27,412	38,466	10,115
87901J-AJ-4	TEGNA INC		03/15/2021	EXCHANGE	10/14/2021	JEFFERIES & CO. INC.	546,000	558,026	555,675	556,363		(1,662)		(1,662)			(688)	(688)	14,941	
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		08/18/2021	GOLDMAN SACHS & CO LLC	10/13/2021	CITIGROUP GLOBAL MARKETS, INC	124,000	128,495	126,757	128,328		(167)		(167)			(1,572)	(1,572)	1,240	482
019736-AE-7	ALLISON TRANSMISSION HOLDINGS INC		02/23/2021	GOLDMAN SACHS & CO LLC	10/13/2021	Various	515,000	537,915	536,514	534,387		(3,528)		(3,528)			2,127	2,127	22,960	9,744
039653-AA-8	ARCOSA INC		03/31/2021	JP MORGAN SECURITIES LLC	04/12/2021	JP MORGAN SECURITIES LLC	58,000	58,000	59,305	58,000							1,305	1,305	56	
05352T-AA-7	AVANTOR FUNDING INC		05/14/2021	Various	10/13/2021	BANC OF AMERICA SECURITIES LLC	319,000	333,493	329,846	332,037		(1,456)		(1,456)			(2,191)	(2,191)	11,065	4,476
103557-AC-8	BOYNE USA INC		09/21/2021	Various	10/15/2021	Various	149,000	151,591	153,908	151,571		(21)		(21)			2,337	2,337	2,119	1,358
13806C-AA-0	CANPACK SA	D	10/04/2021	WELLS FARGO ADVISORS, LLC	10/15/2021	WELLS FARGO ADVISORS, LLC	398,000	398,000	398,000	398,000									300	
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC		02/10/2021	JP MORGAN SECURITIES LLC	10/20/2021	FLOW TRANSFERS US INSTITUTIONAL TRA	112,000	112,000	110,085	112,000							(1,915)	(1,915)	2,333	
1248EP-CJ-0	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		02/17/2021	FLOW TRANSFERS US INSTITUTIONAL TRA	05/11/2021	EXCHANGE	193,000	201,809	201,589	201,589		(219)		(219)					4,584	2,581
12508E-AJ-0	CDK GLOBAL INC		05/27/2021	JEFFERIES & CO. INC.	10/13/2021	BANC OF AMERICA SECURITIES LLC	93,000	100,324	100,127	99,697		(627)		(627)			429	429	2,848	1,031
185899-AL-5	CLEVELAND-CLIFFS INC		09/30/2021	Various	10/15/2021	BANC OF AMERICA SECURITIES LLC	755,000	799,886	789,504	799,332		(554)		(554)			(9,829)	(9,829)	4,908	1,797
12654A-AA-9	CNX MIDSTREAM PARTNERS LP		09/15/2021	WELLS FARGO ADVISORS, LLC	09/16/2021	WELLS FARGO ADVISORS, LLC	72,000	72,000	72,630	72,000							630	630		
19240C-AC-7	COGENT COMMUNICATIONS GROUP INC		04/30/2021	JP MORGAN SECURITIES LLC	06/21/2021	JEFFERIES & CO. INC.	54,000	54,000	54,945	54,000							945	945	242	

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
19260Q-AC-1	COINBASE GLOBAL INC		09/14/2021	GOLDMAN SACHS & CO LLC	09/16/2021	GOLDMAN SACHS & CO LLC	4,000	4,000	3,930	4,000							(70)	(70)	1	
19260Q-AD-9	COINBASE GLOBAL INC		09/14/2021	GOLDMAN SACHS & CO LLC	09/16/2021	GOLDMAN SACHS & CO LLC	4,000	4,000	3,925	4,000							(75)	(75)	1	
20451R-AB-8	COMPASS GROUP DIVERSIFIED HOLDINGS		03/03/2021	BANC OF AMERICA SECURITIES LLC	03/04/2021	MIZUHO SECURITIES USA INC	8,000	8,000	8,170	8,000							170	170		
228701-AG-3	CROWNROCK LP / CROWNROCK FINANCE I		05/18/2021	Various	10/15/2021	JEFFERIES & CO. INC.	290,000	295,193	301,600	294,846		(347)		(347)			6,754	6,754	7,210	438
126307-BB-2	CSC HOLDINGS LLC		08/18/2021	MUFG SECURITIES AMERICAS INC	10/21/2021	CREDIT SUISSE SECURITIES (USA) LLC	400,000	397,500	385,500	397,540		40		40			(12,040)	(12,040)	6,600	3,621
23636A-BB-6	DANSKE BANK A/S	D	09/07/2021	JP MORGAN SECURITIES LLC	11/17/2021	DEUTSCHE BANK SECURITIES INC	23,762,000	23,762,000	23,206,444	23,762,000							(555,556)	(555,556)	70,547	
23918K-AS-7	DAVITA INC		04/21/2021	Various	10/14/2021	JEFFERIES & CO. INC.	763,000	779,786	776,505	778,579		(1,207)		(1,207)			(2,074)	(2,074)	31,074	10,211
25470X-BC-8	DISH DBS CORP		05/10/2021	MORGAN STANLEY & CO. LLC	09/03/2021	CONVERSION	240,000	240,000	240,000	240,000									3,383	
23345M-AA-5	DT MIDSTREAM INC		06/23/2021	Various	10/14/2021	GOLDMAN SACHS & CO LLC	664,000	667,543	670,640	667,325		(217)		(217)			3,315	3,315	9,815	385
29362U-AD-6	ENTEGRIS INC		06/02/2021	Various	10/13/2021	BANC OF AMERICA SECURITIES LLC	281,000	281,735	284,513	281,694		(41)		(41)			2,819	2,819	4,669	567
26884L-AM-1	EQT CORP		05/11/2021	Various	10/19/2021	CITIGROUP GLOBAL MARKETS, INC	375,000	376,196	380,666	376,075		(121)		(121)			4,591	4,591	5,013	
26884L-AN-9	EQT CORP		05/10/2021	BANC OF AMERICA SECURITIES LLC	05/10/2021	ROBERT W. BAIRD & CO. INCORPORATED	9,000	9,000	9,023	9,000							23	23		
14308C-AA-1	FLY LEASING LTD	D	08/02/2021	EXCHANGE	10/21/2021	INTL FCSTONE FINANCIAL INC.	557,000	534,599	550,734	536,007		1,408		1,408			14,727	14,727	8,989	
364760-AP-3	GAP INC		09/13/2021	CITIGROUP GLOBAL MARKETS, INC	09/15/2021	MORGAN STANLEY & CO. LLC	24,000	24,000	24,270	24,000							270	270		
366651-AG-2	GARTNER INC		06/15/2021	JP MORGAN SECURITIES LLC	06/24/2021	GOLDMAN SACHS & CO LLC	48,000	48,000	48,720	48,000							720	720	48	
36168Q-AM-6	GFL ENVIRONMENTAL INC	A	05/05/2021	Various	07/26/2021	CITIGROUP GLOBAL MARKETS, INC	154,000	150,180	154,385	150,297		117		117			4,088	4,088	3,249	1,811
382550-BL-4	GOODYEAR TIRE & RUBBER COMPANY (TH		07/22/2021	Various	10/15/2021	JP MORGAN SECURITIES LLC	398,000	410,825	419,393	410,437		(388)		(388)			8,956	8,956	8,347	1,900
417558-AA-1	HARVEST MIDSTREAM I LP		02/03/2021	Various	10/19/2021	BANC OF AMERICA SECURITIES LLC	421,000	445,553	445,923	442,841		(2,711)		(2,711)			3,082	3,082	37,802	15,118
428102-AE-7	HESS MIDSTREAM OPERATIONS LP		08/02/2021	GOLDMAN SACHS & CO LLC	08/26/2021	GOLDMAN SACHS & CO LLC	76,000	76,000	76,380	76,000							380	380	224	
431318-AU-8	HILCORP ENERGY I LP/HILCORP FINANC		06/21/2021	Various	10/18/2021	JANE STREET EXECUTION SERVICES LLC	414,000	424,313	426,863	423,695		(618)		(618)			3,168	3,168	17,722	5,616
443628-AJ-1	HUDBAY MINERALS INC	A	02/22/2021	BARCLAYS CAPITAL INC	02/24/2021	BARCLAYS CAPITAL INC	43,000	43,000	43,860	43,000							860	860		
46187B-AC-7	IHSFR_17-SFR2 - ABS		05/21/2021	WELLS FARGO ADVISORS, LLC	11/17/2021	SCHEDULED REDEMPTION	3,724,372	3,734,847	3,724,372	3,724,372		(10,475)		(10,475)					19,570	1,284
457030-AK-0	INGLES MARKETS INCORPORATED		07/06/2021	Various	10/13/2021	BANC OF AMERICA SECURITIES LLC	266,000	267,435	267,995	267,386		(49)		(49)			609	609	3,488	201
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC	D	09/08/2021	WELLS FARGO ADVISORS, LLC	10/13/2021	GOLDMAN SACHS & CO LLC	271,000	281,840	280,485	281,529		(311)		(311)			(1,044)	(1,044)	6,210	5,124
46592Q-AA-7	JBS FINANCE LUXEMBOURG SARL	D	06/08/2021	SANTANDER INVESTMENT SECURITIES INC	10/21/2021	MIZUHO SECURITIES USA INC	400,000	395,652	403,500	395,774		122		122			7,726	7,726	5,236	
46590X-AC-0	JBS USA LUX SA/JBS FOOD CO/JBS USA		05/14/2021	BARCLAYS CAPITAL INC	10/19/2021	FLOW TRANSFERS US INSTITUTIONAL TRA	64,000	64,000	66,208	64,000							2,208	2,208	953	
527298-BT-9	LEVEL 3 FINANCING INC		06/09/2021	Various	10/20/2021	CREDIT SUISSE SECURITIES (USA) LLC	546,000	544,470	520,065	544,431		(39)		(39)			(24,366)	(24,366)	15,868	1,303
50203T-AA-4	LFS TOPCO LLC		09/14/2021	GOLDMAN SACHS & CO LLC	10/15/2021	CITIGROUP GLOBAL MARKETS, INC	85,000	85,000	87,428	85,000							2,428	2,428	388	
536797-AG-8	LITHIA MOTORS INC		05/19/2021	JP MORGAN SECURITIES LLC	05/28/2021	BANC OF AMERICA SECURITIES LLC	57,000	57,000	58,568	57,000							1,568	1,568	31	
55916A-AA-2	MAGIC MERGERCO INC		04/09/2021	BARCLAYS CAPITAL INC	04/12/2021	BARCLAYS CAPITAL INC	142,000	142,000	144,130	142,000							2,130	2,130		
588056-BA-8	MERCER INTERNATIONAL INC.	C	01/14/2021	CREDIT SUISSE SECURITIES (USA) LLC	01/15/2021	OPPENHEIMER & CO., INC.	24,000	24,000	24,480	24,000							480	480		
59001A-BD-3	MERITAGE HOMES CORP		03/31/2021	MIZUHO SECURITIES USA INC	10/12/2021	MIZUHO SECURITIES USA INC	282,000	282,000	293,985	282,000							11,985	11,985	5,433	
55354G-AH-3	MSCI INC		08/04/2021	Various	10/18/2021	BANC OF AMERICA SECURITIES LLC	251,000	262,004	262,704	261,434		(569)		(569)			1,270	1,270	4,323	712
55354G-AQ-3	MSCI INC		08/03/2021	MORGAN STANLEY & CO. LLC	08/05/2021	MORGAN STANLEY & CO. LLC	24,000	24,000	24,360	24,000							360	360		
626738-AF-5	MURPHY OIL USA INC		01/21/2021	RBC CAPITAL MARKETS, LLC	01/22/2021	JEFFERIES & CO. INC.	57,000	57,000	57,285	57,000							285	285		

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1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
66977W-AS-8	NOVA CHEMICALS CORP	A	04/27/2021	HSBC SECURITIES (USA) INC.	04/28/2021	HSBC SECURITIES (USA) INC.	150,000	150,000	150,000	150,000										
670001-AG-1	NOVELIS CORP		07/26/2021	BANC OF AMERICA SECURITIES LLC	07/27/2021	BANC OF AMERICA SECURITIES LLC	7,000	7,000	7,061	7,000							61	61		
670001-AH-9	NOVELIS CORP		08/24/2021	Various	10/20/2021	GOLDMAN SACHS & CO LLC	255,000	255,730	254,049	255,718		(12)		(12)			(1,669)	(1,669)	1,949	338
69527A-AA-4	PACTIV EVERGREEN GROUP ISSUER INC		09/21/2021	CREDIT SUISSE SECURITIES (USA) LLC	10/15/2021	CITIGROUP GLOBAL MARKETS, INC	122,000	122,000	122,048	122,000							48	48	371	
70137W-AG-3	PARKLAND CORP	A	04/15/2021	Various	10/14/2021	JEFFERIES & CO. INC.	357,000	360,288	363,069	360,014		(274)		(274)			3,055	3,055	8,256	92
70932M-AC-1	PENNYMAC FINANCIAL SERVICES INC		09/15/2021	Various	10/21/2021	BANC OF AMERICA SECURITIES LLC	313,000	314,469	312,124	314,453		(16)		(16)			(2,330)	(2,330)	1,950	38
71376L-AE-0	PERFORMANCE FOOD GROUP INC		07/12/2021	BMO CAPITAL MARKETS CORP.	07/19/2021	BMO CAPITAL MARKETS CORP.	77,000	77,000	77,674	77,000							674	674		
71677K-AA-6	PETSMART LLC/PETSMART FINANCE CORP		05/05/2021	UBS SECURITIES LLC	10/14/2021	BANC OF AMERICA SECURITIES LLC	321,000	331,031	331,336	330,170		(861)		(861)			1,166	1,166	10,419	3,600
72147K-AF-5	PILGRIMS PRIDE CORP		04/29/2021	Various	10/19/2021	MORGAN STANLEY & CO. LLC	610,000	615,844	645,075	615,610		(233)		(233)			29,465	29,465	13,899	993
72147K-AG-3	PILGRIMS PRIDE CORP		08/19/2021	BMO CAPITAL MARKETS CORP.	10/19/2021	JEFFERIES & CO. INC.	101,000	101,000	101,475	101,000							475	475	481	
737446-AQ-7	POST HOLDINGS INC		10/05/2021	Various	10/15/2021	MORGAN STANLEY & CO. LLC	601,000	610,489	606,319	610,352		(138)		(138)			(4,033)	(4,033)	14,207	11,119
69354N-AC-0	PRA GROUP INC		04/07/2021	BARCLAYS CAPITAL INC	10/15/2021	TRUIST SECURITIES, INC	275,000	294,938	293,906	291,298		(3,639)		(3,639)			2,608	2,608	12,845	2,141
69354N-AD-8	PRA GROUP INC		09/17/2021	TRUIST SECURITIES, INC	10/15/2021	MILLENNIUM ADVISORS, LLC	206,000	206,000	205,271	206,000							(729)	(729)	773	
74112B-AM-7	PRESTIGE BRANDS INC		02/10/2021	MORGAN STANLEY & CO. LLC	02/11/2021	MORGAN STANLEY & CO. LLC	43,000	43,000	43,269	43,000							269	269		
75888A-BJ-4	REGT7_16-1A - ABS		05/28/2021	NOMURA SECURITIES INTERNATIONAL INC	11/18/2021	JP MORGAN SECURITIES LLC	13,250,000	13,250,000	13,223,500	13,250,000							(26,500)	(26,500)	98,023	
75972A-AD-5	RENEWABLE ENERGY GROUP INC		05/06/2021	CREDIT SUISSE SECURITIES (USA) LLC	05/10/2021	ROBERT W. BAIRD & CO. INCORPORATED	18,000	18,000	18,675	18,000							675	675		
76174L-AA-1	REYNOLDS GROUP ISSUER LLC		05/10/2021	Various	10/15/2021	MORGAN STANLEY & CO. LLC	795,000	786,350	784,148	786,881		531		531			(2,732)	(2,732)	16,253	1,894
74965L-AA-9	RLJ LODGING TRUST LP		06/30/2021	Various	10/13/2021	WELLS FARGO ADVISORS, LLC	422,000	425,798	424,110	425,528		(269)		(269)			(1,418)	(1,418)	5,187	289
74965L-AB-7	RLJ LODGING TRUST LP		09/09/2021	WELLS FARGO ADVISORS, LLC	10/20/2021	BARCLAYS CAPITAL INC	176,000	176,000	175,155	176,000							(845)	(845)	763	
78410G-AE-4	SBA COMMUNICATIONS CORP		03/01/2021	Various	10/20/2021	GOLDMAN SACHS & CO LLC	426,000	419,620	411,495	420,071		451		451			(8,576)	(8,576)	9,726	685
81180W-BA-8	SEAGATE HDD CAYMAN	D	02/03/2021	MORGAN STANLEY & CO. LLC	10/13/2021	UBS SECURITIES LLC	400,000	391,000	382,500	391,647		647		647			(9,147)	(9,147)	10,660	1,979
81725W-AK-9	SENSATA TECHNOLOGIES BV	D	08/20/2021	Various	10/14/2021	JP MORGAN SECURITIES LLC	1,020,000	1,030,019	1,030,200	1,029,364		(655)		(655)			836	836	22,553	4,742
82873M-AA-1	SIMMONS FOODS INC		05/05/2021	Various	10/15/2021	Various	559,000	564,145	564,293	563,305		(840)		(840)			988	988	13,828	3,007
82967N-BL-1	SIRIUS XM RADIO INC		08/03/2021	Various	10/12/2021	MARKET AXESS TRADING PLATFORM	201,000	201,335	202,409	201,322		(13)		(13)			1,087	1,087	1,012	
7846EL-AD-9	SPCM SA	D	09/24/2021	GOLDMAN SACHS & CO LLC	10/15/2021	BANC OF AMERICA SECURITIES LLC	200,000	201,000	200,326	200,988		(12)		(12)			(662)	(662)	503	139
852234-AL-7	SQUARE INC		05/18/2021	GOLDMAN SACHS & CO LLC	06/22/2021	BANC OF AMERICA SECURITIES LLC	134,000	134,000	135,675	134,000							1,675	1,675	348	
853496-AC-1	STANDARD INDUSTRIES INC OF NEW JER		03/19/2021	Various	10/13/2021	JP MORGAN SECURITIES LLC	293,000	303,764	302,590	301,557		(2,207)		(2,207)			1,033	1,033	9,767	1,025
87105N-AC-4	SWITCH LTD		06/07/2021	Various	10/13/2021	CITIGROUP GLOBAL MARKETS, INC	334,000	335,418	338,212	335,261		(157)		(157)			2,951	2,951	4,899	46
87901J-AE-5	TEGNA INC		02/09/2021	CITIGROUP GLOBAL MARKETS, INC	03/15/2021	EXCHANGE	546,000	558,285	558,026	558,026		(259)		(259)					12,626	10,241
88033G-DL-1	TENET HEALTHCARE CORPORATION		08/23/2021	Various	10/14/2021	DEUTSCHE BANK SECURITIES INC	596,000	598,474	603,569	598,432		(42)		(42)			5,137	5,137	9,569	1,568
89055F-AC-7	TOPBUILD CORP		09/28/2021	BANC OF AMERICA SECURITIES LLC	09/29/2021	TRUIST SECURITIES, INC	48,000	48,000	48,540	48,000							540	540		
897051-AC-2	TRONOX INC		08/02/2021	Various	10/20/2021	FLOW TRANSFERS US INSTITUTIONAL TRA	761,000	770,926	756,738	770,400		(526)		(526)			(13,662)	(13,662)	21,216	11,158
90932L-AG-2	UNITED AIRLINES INC		08/23/2021	Various	10/13/2021	CITIGROUP GLOBAL MARKETS, INC	449,000	461,749	460,131	461,173		(576)		(576)			(1,042)	(1,042)	9,494	4,349

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
90932L-AH-0	UNITED AIRLINES INC		04/14/2021	BARCLAYS CAPITAL INC	10/14/2021	MORGAN STANLEY & CO. LLC	63,000	63,000	64,860	63,000							1,860	1,860	1,433	
92660F-AN-4	VIDEOTRON LTD / VIDEOTRON LTEE	A	06/03/2021	BANC OF AMERICA SECURITIES LLC	06/15/2021	MUFG SECURITIES AMERICAS INC	58,000	58,000	58,798	58,000							798	798		
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							71,011,372	71,455,579	71,468,684	71,403,581		(51,998)		(51,998)			638,258	638,258	877,891	166,920
BHM2BP-B6-1	CATALENT PHARMA SOLUTIONS INC		10/12/2021	JP MORGAN SECURITIES LLC	10/18/2021	JP MORGAN SECURITIES LLC	21,945	21,890	21,972	21,890							82	82	9	
BHM29Y-R3-5	INDIGO MERGER SUB INC		07/27/2021	CITIGROUP GLOBAL MARKETS, INC	10/27/2021	Various	353,040	351,275	353,700	351,333		58		58			2,367	2,367	2,704	
BHM29Z-6E-1	INDIGO MERGER SUB INC		07/27/2021	CITIGROUP GLOBAL MARKETS, INC	10/27/2021	Various	87,960	87,520	88,125	87,535		14		14			590	590	674	
BHM28A-N6-5	INEOS US PETROCHEM LLC		02/25/2021	JP MORGAN SECURITIES LLC	02/25/2021	JP MORGAN SECURITIES LLC	59,000	58,705	59,295	58,705							590	590		
BHM2BR-XQ-9	MOZART BORROWER LP		11/04/2021	BANC OF AMERICA SECURITIES LLC	11/08/2021	BANC OF AMERICA SECURITIES LLC	529,000	527,204	529,661	527,208		4		4			2,453	2,453		
BHM28E-8L-1	PETSMART INC		04/07/2021	JP MORGAN SECURITIES LLC	10/27/2021	JP MORGAN SECURITIES LLC	455,000	454,679	455,569	454,706		28		28			862	862	13,088	
76090L-AE-4	RESIDEO FUNDING INC		03/18/2021	JP MORGAN SECURITIES LLC	10/27/2021	Various	225,000	225,360	225,000	225,329		(31)		(31)			(329)	(329)	3,992	
80875A-AP-6	SCIENTIFIC GAMES INTERNATIONAL INC		11/23/2021	BANC OF AMERICA SECURITIES LLC	12/08/2021	BANC OF AMERICA SECURITIES LLC	448,837	446,593	446,593	446,626		33		33			(33)	(33)		
BHM2BS-HA-0	SPIRIT AEROSYSTEMS INC		12/15/2021	BANC OF AMERICA SECURITIES LLC	12/20/2021	BANC OF AMERICA SECURITIES LLC	74,000	74,000	73,908	74,000							(93)	(93)		
BHM299-W4-2	UNITED AIRLINES INC		07/28/2021	Various	10/27/2021	Various	540,000	544,313	544,706	543,392		(921)		(921)			1,314	1,314	9,198	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans							2,793,782	2,791,539	2,798,528	2,790,724		(815)		(815)			7,805	7,805	29,665	
8399998. Total - Bonds							315,910,258	314,526,107	317,484,447	314,414,758		(111,349)		(111,349)			3,069,689	3,069,689	2,126,184	345,020
8999998. Total - Preferred Stocks																				
88556E-10-2	THREDUP INC CLASS A		11/29/2021	HIMCO OPERATIONAL TRANSACTION	12/09/2021	CITIGROUP GLOBAL MARKETS, INC	310,888.000	6,502,591	4,971,939	6,502,591							(1,530,652)	(1,530,652)		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								6,502,591	4,971,939	6,502,591							(1,530,652)	(1,530,652)		
9799998. Total - Common Stocks								6,502,591	4,971,939	6,502,591							(1,530,652)	(1,530,652)		
9899999. Total - Preferred and Common Stocks								6,502,591	4,971,939	6,502,591							(1,530,652)	(1,530,652)		
9999999 - Totals								321,028,698	322,456,386	320,917,350		(111,349)		(111,349)			1,539,037	1,539,037	2,126,184	345,020

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
02740#-10-7	AMERICAN MATURITY LIFE INSURANCE COMPANY		81213	06-1422508	8BI	50,748,994			12,500.000	100.0
45069#-10-9	TALCOTT RESOLUTION LIFE AND ANNUITY INSU		71153	39-1052598	8BI	772,444,198			2,000.000	100.0
45070#-10-6	TALCOTT RESOLUTION INTERNATIONAL LIFE RE		93505	06-1207332	8BI	12,323,817		12,323,817	1,000,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						835,517,009		12,323,817	XXX	XXX
1899999. Total Common Stocks						835,517,009		12,323,817	XXX	XXX
1999999 - Totals						835,517,009		12,323,817	XXX	XXX

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0599999. Total - U.S. Government Bonds															XXX	XXX	XXX		
VNESHECONOMBANK(VEB) SENIOR UNSECURED		C	12/30/2021	Various	07/05/2022	5,340,288					5,242,000	5,340,288	154,406		6.025	2.332	JJ		153,529
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						5,340,288					5,242,000	5,340,288	154,406		XXX	XXX	XXX		153,529
1099999. Total - All Other Government Bonds						5,340,288					5,242,000	5,340,288	154,406		XXX	XXX	XXX		153,529
MISSISSIPPI ST			12/30/2021	AZL - PIMCO BAB	10/01/2022	1,786,189					1,760,000	1,786,189	10,538		2.395	0.413	AO		10,421
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,786,189					1,760,000	1,786,189	10,538		XXX	XXX	XXX		10,421
1799999. Total - U.S. States, Territories and Possessions Bonds						1,786,189					1,760,000	1,786,189	10,538		XXX	XXX	XXX		10,421
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
CHARLES SCHWAB CORPORATION (THE)			10/12/2021	CITIGROUP GLOBAL MARKETS, INC	02/08/2022	9,998,639		2,936			10,000,000	9,995,703			0.000	0.133	N/A		
ABBVIE INC SENIOR UNSECURED			12/30/2021	AZ Life	11/06/2022	17,052,981					16,748,000	17,052,981	74,203		2.900	0.746	MN		72,854
GOLDMAN SACHS GROUP INC			10/19/2021	GOLDMAN SACHS & CO LLC	01/24/2022	10,035,259		(108,842)			10,000,000	10,144,100	263,658		5.750	0.225	JJ		137,361
ALLEGHANY CORP SENIOR UNSECURED			12/30/2021	AZ Life	06/27/2022	2,124,719					2,085,000	2,124,719	1,147		4.950	1.055	JD		860
HYUNDAI CAPITAL AMERICA			11/01/2021	CITIGROUP GLOBAL MARKETS, INC	01/31/2022	9,998,351		3,406			10,000,000	9,994,944			0.000	0.205	N/A		
AMERICAN EXPRESS CO SENIOR UNSECURED			12/30/2021	AZ Life	12/02/2022	42,819,157					42,022,000	42,819,157	89,705		2.650	0.584	JD		86,612
KFW		D	10/25/2021	BARCLAYS CAPITAL INC	02/08/2022	9,998,745		2,278			10,000,000	9,996,467			0.000	0.123	N/A		
EATON CORP SENIOR UNSECURED			12/30/2021	AZ Life	11/02/2022	2,136,130					2,097,000	2,136,130	9,451		2.750	0.517	MN		9,291
ROYAL BANK OF CANADA		A	07/19/2021	RBC CAPITAL MARKETS, LLC	01/14/2022	10,000,000					10,000,000	10,000,000	3,001		0.137	0.144	JAJO	3,446	
ENTERGY CORP SENIOR UNSECURED			12/30/2021	AZ Life	07/15/2022	1,165,916					1,152,000	1,165,916	21,248		4.000	1.748	JJ		21,120
SIEMENS FINANCIERINGSMAATSCHAPPIJ		D	11/15/2021	GOLDMAN SACHS & CO LLC	03/16/2022	5,006,214		(3,751)			5,000,000	5,009,965	1,824		0.821	0.123	MJSD	9,201	6,269
HUMANA INC SENIOR UNSECURED			12/30/2021	AZ Life	12/01/2022	10,426,993					10,253,000	10,426,993	26,914		3.150	1.287	JD		26,017
SUMITOMO MITSUI BANKING CORP (NEW			09/09/2021	SMBC NIKKO SECURITIES AMERICA, INC.	03/09/2022	10,000,000					10,000,000	10,000,000	789		0.150	0.150	MON	3,761	
INTL LEASE FINANCE CORP SENIOR UNSECURED			12/30/2021	AZL - Core Active	08/15/2022	2,594,248					2,516,000	2,594,248	55,841		5.875	0.873	FA		55,431
VW CREDIT INC			10/22/2021	BANC OF AMERICA SECURITIES LLC	01/21/2022	9,998,681		4,748			10,000,000	9,993,933			0.000	0.245	N/A		
KINDER MORGAN ENER PART SENIOR UNSECURED			12/30/2021	AZL - Core Active	09/01/2022	4,228,864					4,172,000	4,228,864	54,931		3.950	1.888	MS		54,474
NUCOR CORP SENIOR UNSECURED			12/30/2021	AZL - Core Active	09/15/2022	1,807,355					1,778,000	1,807,355	21,595		4.125	1.766	MS		21,392
ONEOK PARTNERS LP SENIOR UNSECURED			12/30/2021	Various	10/01/2022	16,933,796					16,733,000	16,933,796	141,185		3.375	1.761	AO		139,616
PENSKE TRUCK LEASING/PTL SENIOR UNSECURED			12/30/2021	AZ Life	07/11/2022	8,571,194					8,388,000	8,571,194	193,099		4.875	0.742	JJ		191,963
PHILLIPS 66 SENIOR UNSECURED			12/30/2021	AZ Life	04/01/2022	1,586,510					1,572,000	1,586,510	16,899		4.300	0.636	AO		16,711
PIONEER NATURAL RESOURCE SENIOR UNSECURED			12/30/2021	Various	07/15/2022	6,696,056					6,636,000	6,696,056	120,867		3.950	2.258	JJ		120,139
PLAINS ALL AMER PIPELINE SENIOR UNSECURED			12/30/2021	AZ Life	06/01/2022	4,471,396					4,448,000	4,471,396	13,529		3.650	2.376	JD		13,078
POST APARTMENT HOMES LP SENIOR UNSECURED			12/30/2021	AZ Life	12/01/2022	4,473,624					4,403,000	4,473,624	12,383		3.375	1.610	JD		11,971
UNION PACIFIC CORP SENIOR UNSECURED			12/30/2021	AZ Life	07/15/2022	5,526,884					5,472,000	5,526,884	105,041		4.163	2.288	JJ		104,408
WALGREEN CO SENIOR UNSECURED			12/30/2021	AZ Life	09/15/2022	10,871,247					10,689,000	10,871,247	97,567		3.100	0.682	MS		96,646
WASTE MANAGEMENT INC SENIOR UNSECURED			12/30/2021	AZ Life	09/15/2022	2,709,701					2,679,000	2,709,701	22,876		2.900	1.268	MS		22,660
WATSON PHARMACEUTICALS I SENIOR UNSECURED			12/30/2021	AZ Life	10/01/2022	44,771,109					44,381,000	44,771,109	360,596		3.250	2.064	AO		356,589
WESTERN MIDSTREAM OPERAT SENIOR UNSECURED			12/30/2021	AZ Life	07/01/2022	24,616,969					24,525,000	24,616,969	490,500		4.000	3.242	JJ		487,775
WESTLAKE CHEMICAL CORP SENIOR UNSECURED			12/30/2021	AZL - Core Active	07/15/2022	4,968,091					4,927,000	4,968,091	81,788		3.600	2.043	JJ		81,296
WILLIAMS COMPANIES INC SENIOR UNSECURED			12/30/2021	AZ Life	08/15/2022	1,141,711					1,131,000	1,141,711	14,313		3.350	1.817	FA		14,208
XSTRATA FINANCE CANADA SENIOR UNSECURED			12/30/2021	AZ Life	10/25/2022	5,375,536					5,241,000	5,375,536	40,836		4.250	1.093	AO		40,217
BAT INTL FINANCE PLC SENIOR UNSECURED		C	12/30/2021	AZL - Core Active	06/07/2022	16,036,758					15,856,000	16,036,758	34,355		3.250	0.628	JD		32,923
BAIDU INC SENIOR UNSECURED		C	12/30/2021	Various	11/28/2022	12,960,309					12,692,000	12,960,309	40,720		3.500	1.160	MN		39,486
GLAXOSMITHKLINE CAPITAL SENIOR UNSECURED		C	12/30/2021	AZ Life	05/08/2022	7,553,331					7,489,000	7,553,331	31,423		2.850	0.429	MN		30,830
HEINEKEN NV SENIOR UNSECURED		C	12/30/2021	AZL - Core Active	04/01/2022	4,201,079					4,172,000	4,201,079	35,462		3.400	0.633	AO		35,068
NOVATEK-NOVATEK FIN LTD SENIOR UNSECURED		C	12/30/2021	AZ Life	12/13/2022	3,225,575					3,145,000	3,225,575	6,954		4.422	1.699	JD		6,567
PEARSON FUNDING FOUR PLC SENIOR UNSECURED		C	12/30/2021	AZ Life	05/08/2022	2,069,075					2,053,000	2,069,075	11,334		3.750	1.528	MN		11,120
SCHLUMBERGER INVESTMENT SENIOR UNSECURED		C	12/30/2021	AZ Life	08/01/2022	3,101,879					3,082,000	3,101,879	30,820		2.400	1.291	FA		30,615
CHINA RESOURCES GAS GRP SENIOR UNSECURED		C	12/30/2021	AZ Life	04/05/2022	5,683,743					5,635,000	5,683,743	60,577		4.500	1.199	AO		59,871
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						356,937,824		(99,224)			353,172,000	357,037,049	2,587,431		XXX	XXX	XXX	16,408	2,435,438
HERACLES GB - 2022			12/14/2021	GOLDMAN SACHS & CO LLC	12/13/2022	14,009,560					14,009,561	14,009,561	11,558		1.650	1.650	MON		
HERACLES LP - 2022			12/14/2021	GOLDMAN SACHS & CO LLC	12/13/2022	1,329,262					1,329,262	1,329,262	1,097		1.650	1.650	MON		
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						15,338,822					15,338,823	15,338,823	12,654		XXX	XXX	XXX		
SPST_21-13 - ABS			10/04/2021	JEFFERIES & CO. INC.	04/06/2022	30,000,000					30,000,000	30,000,000	4,655		0.702	0.702	MON	45,274	

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						30,000,000					30,000,000	30,000,000	4,655		XXX	XXX	XXX	45,274	
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						402,276,646		(99,224)			398,510,823	402,375,872	2,604,741		XXX	XXX	XXX	61,682	2,435,438
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						364,064,301		(99,224)			360,174,000	364,163,526	2,752,375		XXX	XXX	XXX	16,408	2,599,388
7799999. Total - Residential Mortgage-Backed Securities						15,338,822					15,338,823	15,338,823	12,654		XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities						30,000,000					30,000,000	30,000,000	4,655		XXX	XXX	XXX	45,274	
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999. Total Bonds						409,403,123		(99,224)			405,512,823	409,502,349	2,769,685		XXX	XXX	XXX	61,682	2,599,388
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						409,403,123		(99,224)			XXX	409,502,349	2,769,685		XXX	XXX	XXX	61,682	2,599,388

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
1A	1A ...$		1B ...$		1C ...$	21,784,934	1D ...$	
1B	2A ...$	58,166,473	2B ...$	90,892,189	2C ...$	99,673,109		
1C	3A ...$	24,616,969	3B ...$		3C ...$			
1D	4A ...$		4B ...$		4C ...$			
1E	5A ...$		5B ...$		5C ...$			
1F	6 .....$							

1E ...$	25,004,853	1F ...$	25,994,032	1G ...$	63,270,564			

SCHEDULE DB - PART A - SECTION 1

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
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)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
SWPTN: 15Y RTR 3ML(3.08%) 02/28/28	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/28/2028		10,000,000	3.09	725,000			1,721,770		1,721,770	(262,310)						0003
SWPTN: 20Y RTR 3ML(3.04%) 02/28/28	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/28/2028		5,000,000	3.05	439,000			1,095,755		1,095,755	(160,655)						0003
SWPTN: 10Y RTR 3ML(3.21%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		5,000,000	3.21	285,000			661,060		661,060	(152,425)						0003
SWPTN: 15Y RTR 3ML(3.19%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		20,000,000	3.19	1,499,000			3,650,560		3,650,560	(807,180)						0003
SWPTN: 20Y RTR 3ML(3.07%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		5,000,000	3.08	428,000			1,092,415		1,092,415	(237,355)						0003
S&P IDX CALL @ 4160 06/30/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/05/2020	06/30/2025		68,632,992	4,160.00	2,160,000			14,516,185		14,516,185	9,368,895						0003
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										5,536,000			22,737,745	XXX	22,737,745	7,748,970					XXX	XXX
S&P IDX PUT @ 2800 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2018	06/20/2025		170,152,626	2,800.00		18,057,000		5,382,264	^	5,382,264	(5,808,966)						0003
S&P IDX PUT @ 2800 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/13/2018	06/20/2025		170,152,626	2,800.00		18,156,121		5,382,266	^	5,382,266	(5,806,370)						0003
RTY IDX PUT @ 1670 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2018	06/20/2025		134,718,780	1,670.00		16,961,248		9,091,266	^	9,091,266	(5,019,045)						0003
MXEA IDX PUT @ 1920 - PREMIUM PAYABLE 06/19/26	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	08/16/2018	06/19/2026		121,709,143	1,920.00		18,099,643		10,887,339	^	10,887,339	(5,833,450)						0003
S&P IDX PUT @ 2850 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	08/16/2018	06/16/2028		167,292,918	2,850.00		22,602,232		9,050,870	^	9,050,870	(6,692,672)						0003
S&P IDX PUT @ 2850 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	08/21/2018	06/16/2028		167,292,918	2,850.00		22,318,343		9,050,877	^	9,050,877	(6,703,573)						0003
S&P IDX PUT @ 2900 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	09/17/2018	06/16/2028		164,433,210	2,900.00		21,929,206		9,272,448	^	9,272,448	(6,868,047)						0003
S&P IDX PUT @ 2750 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	11/09/2018	12/19/2025		173,965,570	2,750.00		17,819,273		5,823,973	^	5,823,973	(5,935,370)						0003
NDX IDX PUT @ 11000 - PREMIUM PAYABLE 06/30/23	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/07/2021	06/30/2023		24,806,522	11,000.00		948,806		271,578	^	271,578	(677,228)						0003
NDX IDX PUT @ 12750 - PREMIUM PAYABLE 06/30/25	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/07/2021	06/30/2025		18,278,490	12,750.00		1,938,896		1,206,293	^	1,206,293	(732,603)						0003
NDX IDX PUT @ 12500 - PREMIUM PAYABLE 06/28/24	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/07/2021	06/28/2024		21,542,506	12,500.00		1,874,472		979,134	^	979,134	(895,338)						0003
S&P IDX PUT @ 3900 - PREMIUM PAYABLE 06/28/24	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/16/2021	06/28/2024		81,215,707	3,900.00		6,583,231		4,172,808	^	4,172,808	(2,410,424)						0003
S&P IDX PUT @ 3800 - PREMIUM PAYABLE 06/30/22	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/15/2021	06/30/2022		114,388,320	3,800.00		1,961,840		792	^	792	(1,961,049)						0003
S&P IDX PUT @ 3875 - PREMIUM PAYABLE 06/30/23	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/16/2021	06/30/2023		95,323,600	3,875.00		5,375,155		2,293,278	^	2,293,278	(3,081,877)						0003

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S&P IDX PUT @ 3500 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	07/14/2021	06/16/2028		8,602,955	3,500.00		945,813		758,236	^	758,236	(187,577)						0003
S&P IDX PUT @ 3500 - PREMIUM PAYABLE 06/21/24	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	07/14/2021	06/21/2024		16,128,753	3,500.00		994,410		759,732	^	759,732	(234,678)						0003
S&P IDX PUT @ 3500 - PREMIUM PAYABLE 06/18/27	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	07/14/2021	06/18/2027		8,602,955	3,500.00		858,652		673,589	^	673,589	(185,063)						0003
S&P IDX PUT @ 3500 - PREMIUM PAYABLE 06/19/26	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	07/14/2021	06/19/2026		10,213,924	3,500.00		906,501		701,487	^	701,487	(205,014)						0003
S&P IDX PUT @ 3500 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	07/14/2021	06/20/2025		11,467,429	3,500.00		873,964		673,158	^	673,158	(200,806)						0003
S&P IDX PUT @ 3500 - PREMIUM PAYABLE 06/16/23	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	07/14/2021	06/16/2023		16,128,753	3,500.00		729,591		485,068	^	485,068	(244,523)						0003
S&P IDX PUT @ 3500 - PREMIUM PAYABLE 06/17/22	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	07/14/2021	06/17/2022		16,128,753	3,500.00		387,043		125,216	^	125,216	(261,826)						0003
NDX IDX PUT @ 12500 - PREMIUM PAYABLE 06/30/26	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/15/2021	06/30/2026		15,667,277	12,500.00		1,588,548		1,170,217	^	1,170,217	(418,330)						0003
MXEA IDX PUT @ 2040 - PREMIUM PAYABLE 06/30/22	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	08/03/2021	06/30/2022		17,006,575	2,040.00		191,261		811	^	811	(190,450)						0003
MXEA IDX PUT @ 2250 - PREMIUM PAYABLE 06/30/23	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	08/03/2021	06/30/2023		14,483,622	2,250.00		1,086,494		794,357	^	794,357	(292,137)						0003
NDX IDX PUT @ 12500 - PREMIUM PAYABLE 06/30/27	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	08/09/2021	06/30/2027		13,056,064	12,500.00		1,310,221		1,109,572	^	1,109,572	(200,649)						0003
S&P IDX PUT @ 4000 - PREMIUM PAYABLE 06/30/26	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	08/05/2021	06/30/2026		59,100,632	4,000.00		6,932,631		5,262,152	^	5,262,152	(1,670,480)						0003
S&P IDX PUT @ 4000 - PREMIUM PAYABLE 06/30/27	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	08/06/2021	06/30/2027		50,521,508	4,000.00		6,479,455		5,140,674	^	5,140,674	(1,338,781)						0003
NDX IDX PUT @ 11280 - PREMIUM PAYABLE 06/30/22	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/04/2021	06/30/2022		29,310,864	11,280.00		371,683		150	^	150	(371,533)						0003
S&P IDX PUT @ 2600 - PREMIUM PAYABLE 09/17/27	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2021	09/17/2027		19,064,720	2,600.00		1,010,320		741,442	^	741,442	(268,878)						0003
S&P IDX PUT @ 2600 - PREMIUM PAYABLE 09/18/26	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/20/2021	09/18/2026		22,877,664	2,600.00		1,037,928		753,786	^	753,786	(284,142)						0003
S&P IDX PUT @ 2600 - PREMIUM PAYABLE 09/15/23	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/21/2021	09/15/2023		28,597,080	2,600.00		587,104		398,334	^	398,334	(188,770)						0003
S&P IDX PUT @ 2600 - PREMIUM PAYABLE 09/20/24	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	09/21/2021	09/20/2024		28,597,080	2,600.00		867,973		611,708	^	611,708	(256,265)						0003
S&P IDX PUT @ 2600 - PREMIUM PAYABLE 09/16/22	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/21/2021	09/16/2022		28,597,080	2,600.00		276,145		130,393	^	130,393	(145,753)						0003

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S&P IDX PUT @ 2600 - PREMIUM PAYABLE 09/15/28	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2021	09/15/2028		19,064,720	2,600.00		1,123,562		858,113	^	858,113	(265,449)						0003
S&P IDX PUT @ 2600 - PREMIUM PAYABLE 09/19/25	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/19/2025		26,690,608	2,600.00		1,007,877		731,187	^	731,187	(276,690)						0003
S&P IDX PUT @ 3500 - PREMIUM PAYABLE 06/19/26	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/22/2021	06/19/2026		23,149,336	3,500.00		2,080,762		1,589,884	^	1,589,884	(490,877)						0003
S&P IDX PUT @ 3500 - PREMIUM PAYABLE 06/17/22	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/23/2021	06/17/2022		36,299,227	3,500.00		676,136		281,809	^	281,809	(394,327)						0003
S&P IDX PUT @ 3500 - PREMIUM PAYABLE 06/16/23	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	09/23/2021	06/16/2023		36,299,227	3,500.00		1,551,823		1,091,685	^	1,091,685	(460,138)						0003
S&P IDX PUT @ 3500 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	09/23/2021	06/20/2025		26,662,011	3,500.00		1,997,808		1,565,105	^	1,565,105	(432,704)						0003
S&P IDX PUT @ 3500 - PREMIUM PAYABLE 06/21/24	VAGLB Hedge - Macro Hedge	N/A	E	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/23/2021	06/21/2024		36,299,227	3,500.00		2,236,598		1,709,846	^	1,709,846	(526,751)						0003
S&P IDX PUT @ 3500 - PREMIUM PAYABLE 06/18/27	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/22/2021	06/18/2027		19,994,125	3,500.00		2,044,559		1,565,488	^	1,565,488	(479,071)						0003
S&P IDX PUT @ 3500 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/22/2021	06/16/2028		19,994,125	3,500.00		2,251,269		1,762,214	^	1,762,214	(489,055)						0003
S&P IDX PUT @ 2600 - PREMIUM PAYABLE 09/17/27	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2021	09/17/2027		19,064,720	2,600.00		936,742		741,443	^	741,443	(195,298)						0003
S&P IDX PUT @ 2600 - PREMIUM PAYABLE 09/15/28	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2021	09/15/2028		19,064,720	2,600.00		1,065,035		858,116	^	858,116	(206,919)						0003
S&P IDX PUT @ 2600 - PREMIUM PAYABLE 09/19/25	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/28/2021	09/19/2025		26,690,608	2,600.00		996,678		731,187	^	731,187	(265,491)						0003
S&P IDX PUT @ 2600 - PREMIUM PAYABLE 09/18/26	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2021	09/18/2026		22,877,664	2,600.00		969,558		753,787	^	753,787	(215,771)						0003
S&P IDX PUT @ 2600 - PREMIUM PAYABLE 09/16/22	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/29/2021	09/16/2022		28,597,080	2,600.00		255,637		130,393	^	130,393	(125,244)						0003
S&P IDX PUT @ 2600 - PREMIUM PAYABLE 09/15/23	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2021	09/15/2023		28,597,080	2,600.00		578,291		398,334	^	398,334	(179,958)						0003
S&P IDX PUT @ 2600 - PREMIUM PAYABLE 09/20/24	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2021	09/20/2024		28,597,080	2,600.00		841,214		611,708	^	611,708	(229,506)						0003
S&P IDX PUT @ 2600 - PREMIUM PAYABLE 09/17/27	VAGLB Hedge - Macro Hedge	N/A	E	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/29/2021	09/17/2027		19,064,720	2,600.00		972,216		741,443	^	741,443	(230,774)						0003
S&P IDX PUT @ 2600 - PREMIUM PAYABLE 09/15/28	VAGLB Hedge - Macro Hedge	N/A	E	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/29/2021	09/15/2028		19,064,720	2,600.00		1,088,482		858,115	^	858,115	(230,367)						0003
S&P IDX PUT @ 2600 - PREMIUM PAYABLE 09/19/25	VAGLB Hedge - Macro Hedge	N/A	E	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/30/2021	09/19/2025		22,877,664	2,600.00		842,481		626,732	^	626,732	(215,749)						0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P IDX PUT @ 2600 - PREMIUM PAYABLE 09/16/22	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	10/01/2021	09/16/2022		47,661,800	2,600.00		418,578		217,321	^	217,321	(201,257)						0003
S&P IDX PUT @ 2600 - PREMIUM PAYABLE 09/20/24	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/01/2021	09/20/2024		47,661,800	2,600.00		1,461,293		1,019,513	^	1,019,513	(441,781)						0003
S&P IDX PUT @ 2600 - PREMIUM PAYABLE 09/18/26	VAGLB Hedge - Macro Hedge	N/A	E	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	09/30/2021	09/18/2026		20,971,192	2,600.00		938,338		690,971	^	690,971	(247,367)						0003
S&P IDX PUT @ 2600 - PREMIUM PAYABLE 09/15/23	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/01/2021	09/15/2023		47,661,800	2,600.00		992,344		663,890	^	663,890	(328,454)						0003
S&P IDX PUT @ 4200 - PREMIUM PAYABLE 04/14/22	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/05/2021	04/14/2022		571,941,600	4,200.00		10,908,423		6,680,618	^	6,680,618	(4,227,805)						0003
S&P IDX PUT @ 4200 - PREMIUM PAYABLE 04/14/22	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	12/14/2021	04/14/2022		285,970,800	4,200.00		6,211,347		3,340,312	^	3,340,312	(2,871,034)						0003
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options											246,508,254		123,374,482	XXX	123,374,482	(79,799,504)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										5,536,000	246,508,254		146,112,227	XXX	146,112,227	(72,050,534)					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
HIBERNATION HOLDING CO					06/30/2014			44,016														
MES PARTNERS INC - WTS					09/22/2020			279,423														
AUTOMATION SMC HOLDINGS INC - WTS					02/03/2021			651														
WILSHIRE NEW YORK PARTNERS III LP					12/28/2000			16														
TURBO CAYMAN - WTS #1					06/30/2009			123														
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										5,536,000			22,737,745	XXX	22,737,745	7,748,970					XXX	XXX
0449999999. Total Purchased Options - Put Options											246,508,254		123,374,482	XXX	123,374,482	(79,799,504)					XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										5,536,000	246,508,254		146,112,227	XXX	146,112,227	(72,050,534)					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
SWPTN: 15Y RTP 3ML(3.08%) 02/28/28	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/28/2028		10,000,000	3.09	(711,000)			(275,630)		(275,630)	(57,510)						0003
SWPTN: 20Y RTP 3ML(3.04%) 02/28/28	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/28/2028		5,000,000	3.05	(426,000)			(160,680)		(160,680)	(23,905)						0003
SWPTN: 10Y RTP 3ML(3.21%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		5,000,000	3.21	(248,000)			(41,510)		(41,510)	(17,955)						0003
SWPTN: 15Y RTP 3ML(3.19%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		20,000,000	3.19	(1,308,100)			(242,360)		(242,360)	(83,820)						0003
SWPTN: 20Y RTP 3ML(3.07%) 02/27/25	VAGLB Hedge - Macro Hedge	N/A	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	02/27/2018	02/27/2025		5,000,000	3.08	(417,000)			(83,435)		(83,435)	(21,070)						0003
S&P IDX PUT @ 1400 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2018	06/20/2025		170,152,626	1,400.00		(3,203,245)		(841,478)	^	(841,478)	1,023,293						0003

SCHEDULE DB - PART A - SECTION 1

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
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)
S&P IDX PUT @ 1400 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/13/2018	06/20/2025		170,152,626	1,400.00		(3,306,575)		(841,481)	^	(841,481)	1,020,586						0003
RTY IDX PUT @ 835 - PREMIUM PAYABLE 06/20/25	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2018	06/20/2025		134,718,780	835.00		(2,796,261)		(900,088)	^	(900,088)	1,132,065						0003
MXEA IDX PUT @ 960 - PREMIUM PAYABLE 06/19/26	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	08/16/2018	06/19/2026		121,709,143	960.00		(3,021,400)		(2,091,389)	^	(2,091,389)	744,987						0003
S&P IDX PUT @ 1425 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	08/16/2018	06/16/2028		167,292,918	1,425.00		(5,350,061)		(1,706,584)	^	(1,706,584)	1,442,169						0003
S&P IDX PUT @ 1425 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	08/21/2018	06/16/2028		167,292,918	1,425.00		(5,113,687)		(1,706,590)	^	(1,706,590)	1,451,246						0003
S&P IDX PUT @ 1450 - PREMIUM PAYABLE 06/16/28	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	09/17/2018	06/16/2028		164,433,210	1,450.00		(5,195,000)		(1,759,775)	^	(1,759,775)	1,507,170						0003
S&P IDX PUT @ 1375 - PREMIUM PAYABLE 12/19/25	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	11/09/2018	12/19/2025		173,965,570	1,375.00		(3,296,558)		(925,199)	^	(925,199)	1,187,498						0003
RTY IDX PUT @ 1950 01/05/222	VAGLB Hedge - Macro Hedge	N/A	A	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	10/05/2021	01/05/2022		135,000,000	1.95		(542,025)					542,025						0003
S&P IDX PUT @ 3800 - PREMIUM PAYABLE 04/14/22	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/03/2021	04/14/2022		571,941,600	3,800.00		(12,311,866)		(3,257,446)	^	(3,257,446)	9,054,420						0003
SWPTN: 20Y RTP 3ML(2.10%) 03/17/22	Bond Portfolio	D PART 1	C	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	12/17/2021	03/17/2022		300,000,000	2.10		(1,740,000)		(1,808,100)		(1,808,100)	(68,100)						0002
SWPTN: 20Y RTP 3ML(2.20%) 03/22/22	Bond Portfolio	D PART 1	C	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	12/22/2021	03/22/2022		300,000,000	2.20		(1,717,500)		(1,171,200)		(1,171,200)	546,300						0002
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(3,110,100)	(47,594,178)		(17,812,945)	XXX	(17,812,945)	19,379,399					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(3,110,100)	(47,594,178)		(17,812,945)	XXX	(17,812,945)	19,379,399					XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options										(3,110,100)	(47,594,178)		(17,812,945)	XXX	(17,812,945)	19,379,399					XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										(3,110,100)	(47,594,178)		(17,812,945)	XXX	(17,812,945)	19,379,399					XXX	XXX
SWP: 2.06%(3ML) 03/07/22	Bond Portfolio	D PART 1	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/05/2012	03/07/2022		150,000,000	2.06%(3ML)			2,853,642			516,516					318,924		100/100
SWP: 2.12%(3ML) 03/13/22	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	03/09/2012	03/13/2022		150,000,000	2.12%(3ML)			2,942,216			584,997					333,105		100/100
SWP: 1.99%(1ML) 03/20/22	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	03/20/2022		380,000,000	1.99%(1ML)			7,166,533			1,575,248					883,936		99/100
SWP: 2.12%(3ML) 03/16/22	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	03/16/2022		200,000,000	2.12%(3ML)			3,910,297			795,556					453,298		99/100
SWP: 1.41%(3ML) 10/14/28	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	10/12/2021	10/14/2028		50,000,000	1.41%(3ML)			136,938			(140,288)					651,526		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												17,009,626		XXX	3,332,029					2,640,789	XXX	XXX
CSWP: USD 5.97%(EUR 5.38%) 04/29/24	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	08/25/2004	04/29/2024		12,223,235	USD 5.97%(EUR 5.38%)			110,360	724,500		734,235		863,500			93,265		100/100

SCHEDULE DB - PART A - SECTION 1

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
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)
CSWP: USD 5.75%(EUR 5.38%) 04/29/24	W9801LCS7 - VATTENFALL TREASURY AB	D PART 1	D	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2004	04/29/2024		15,511,267	USD 5.75%(EUR 5.38%)			148,364	1,375,800		1,741,372		1,036,200			118,353		100/100
CSWP: USD 5.79%(GBP 5.50%) 06/05/26	G7995PAA7 - SOUTH EASTERN POWER NETWORKS PLC	D PART 1	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/20/2004	06/05/2026		21,920,860	USD 5.79%(GBP 5.50%)			314,251	5,643,240		6,482,909		153,750			230,694		100/100
CSWP: USD 3.00%(EUR 0.98%) 10/27/24	D8286#AA8 - SIRONA DENTAL SERVICES GMBH	D PART 1	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/05/2016	10/27/2024		3,364,500	USD 3.00%(EUR 0.98%)			66,665	(51,600)		12,095		259,050			28,273		100/100
CSWP: USD 3.20%(EUR 1.34%) 10/31/26	031100H82 - AMETEK INC	D PART 1	D	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/14/2016	10/31/2026		3,303,000	USD 3.20%(EUR 1.34%)			58,624	(110,550)		(56,373)		259,050			36,317		100/100
CSWP: USD 4.00%(EUR 1.84%) 12/07/27	B95508AA9 - UMICORE SA	D PART 1	D	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	04/05/2017	12/07/2027		5,331,571	USD 4.00%(EUR 1.84%)			105,996	(354,429)		(199,679)		431,750			64,954		100/100
CSWP: USD 3.11%(EUR 1.62%) 01/07/31	03063#AD6 - AMERICOLD REALTY OPERATING PARTNER	D PART 1	D	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	10/30/2020	01/07/2031		15,178,759	USD 3.11%(EUR 1.62%)			227,370	395,159		434,018		1,122,550			227,993		100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												1,031,630	7,622,120	XXX	9,148,577		4,125,850			799,849	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												18,041,256	7,622,120	XXX	12,480,606		4,125,850			3,440,638	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
SWP: 3ML(5.68%) 05/23/26	OFFSET	OFFSET	C	DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	05/19/2006	05/23/2026		115,000,000	3ML(5.68%)			(6,340,817)	(21,549,221)		(21,549,221)	10,570,838				1,205,379		0001
SWP: 3ML(4.12%) 09/01/40	OFFSET	OFFSET	A	CME LCZ7XYGSLJUHFXXNXD88	07/01/2011	09/01/2040		5,100,000	3ML(4.12%)			(201,883)	(2,004,872)		(2,004,872)	591,357				110,218		0001
SWP: 3ML(3.58%) 09/01/40	OFFSET	OFFSET	A	CME LCZ7XYGSLJUHFXXNXD88	08/03/2011	09/01/2040		15,600,000	3ML(3.58%)			(533,244)	(4,746,038)		(4,746,038)	1,669,175				337,139		0001
SWP: 3ML(2.88%) 09/01/40	OFFSET	OFFSET	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/10/2011	09/01/2040		6,400,000	3ML(2.88%)			(173,567)	(1,192,873)		(1,192,873)	615,546				138,313		0001
SWP: 2.51%(3ML) 05/23/26	OFFSET	OFFSET	C	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/17/2011	05/23/2026		115,000,000	2.51%(3ML)			2,691,867	5,844,444		5,844,444	(6,670,587)				1,205,379		0001
SWP: 2.77%(3ML) 09/01/40	OFFSET	OFFSET	A	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	12/05/2011	09/01/2040		15,600,000	2.77%(3ML)			406,299	2,632,055		2,632,055	(1,473,695)				337,139		0001
SWP: 2.44%(3ML) 09/01/40	OFFSET	OFFSET	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/02/2012	09/01/2040		5,100,000	2.44%(3ML)			116,062	585,012		585,012	(455,097)				110,218		0001
SWP: 2.44%(3ML) 09/01/40	OFFSET	OFFSET	A	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/02/2012	09/01/2040		6,400,000	2.44%(3ML)			145,647	734,132		734,132	(571,102)				138,313		0001
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	04/09/2014	04/11/2024		15,000,000	3ML(2.81%)			(396,426)	(614,268)		(614,268)	641,318				113,234		0001
SWP: 3ML(2.81%) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	04/09/2014	04/11/2024		30,000,000	3ML(2.81%)			(792,851)	(1,228,537)		(1,228,537)	1,282,635				226,468		0001
SWP: 2.57%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	05/15/2014	04/11/2024		9,000,000	2.57%(3ML)			216,525	320,388		320,388	(363,146)				67,940		0001
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	06/02/2014	04/11/2024		15,000,000	2.60%(3ML)			365,151	543,635		543,635	(609,582)				113,234		0001
SWP: 2.60%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	06/02/2014	04/11/2024		14,000,000	2.60%(3ML)			340,807	507,392		507,392	(568,943)				105,685		0001
SWP: 2.66%(3ML) 04/11/24	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	06/03/2014	04/11/2024		7,000,000	2.66%(3ML)			174,114	262,075		262,075	(288,236)				52,842		0001
SWP: 2.57%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/03/2047		75,000,000	2.57%(3ML)			1,792,584	13,472,872		13,472,872	(7,310,046)				1,903,752		0002
SWP: 2.51%(3ML) 10/05/67	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/05/2067		250,000,000	2.51%(3ML)				53,166,063		53,166,063	(6,514,750)				8,458,703		0002
SWP: 2.56%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/03/2047		52,000,000	2.56%(3ML)			1,240,518	9,290,840		9,290,840	(5,063,651)				1,319,935		0002
SWP: 2.56%(3ML) 10/03/47	Bond Portfolio	D PART 1	C	CME LCZ7XYGSLJUHFXXNXD88	09/29/2017	10/03/2047		70,000,000	2.56%(3ML)			1,666,079	12,424,056		12,424,056	(6,808,808)				1,776,835		0002
SWP: 2.57%(3ML) 04/25/29	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	04/23/2019	04/25/2029		140,000,000	2.57%(3ML)			3,363,717	10,768,997		10,768,997	(9,676,367)				1,893,956		0003
SWP: 1.05%(3ML) 03/04/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/02/2020	03/04/2030		140,000,000	1.05%(3ML)			1,235,071	(5,038,536)		(5,038,536)	(7,342,660)				2,001,814		0003

SCHEDULE DB - PART A - SECTION 1

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
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)
SWP: 1.05%(3ML) 03/04/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/02/2020	03/04/2030		140,000,000	1.05%(3ML)			1,237,871	(5,016,714)		(5,016,714)	(7,346,046)				2,001,814		0003
SWP: 1.02%(3ML) 03/05/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/03/2020	03/05/2030		140,000,000	1.02%(3ML)			1,189,538	(5,379,256)		(5,379,256)	(7,291,693)				2,002,150		0003
SWP: 0.78%(3ML) 03/10/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/06/2020	03/10/2030		140,000,000	0.78%(3ML)			861,271	(7,975,974)		(7,975,974)	(6,900,085)				2,003,825		0003
SWP: 0.78%(3ML) 03/10/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/06/2020	03/10/2030		140,000,000	0.78%(3ML)			859,871	(7,986,909)		(7,986,909)	(6,898,391)				2,003,825		0003
SWP: 1.37%(3ML) 09/22/31	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	09/20/2021	09/22/2031		260,000,000	1.37%(3ML)			878,814	(4,666,165)		(4,666,163)	(4,666,163)				4,055,397		0003
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												10,343,018	43,152,598	XXX	43,152,600	(71,448,179)				33,683,507	XXX	XXX
TRSWP: SPX FORWARD 06/30/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	03/31/2021	06/30/2025		68,632,992	0.00%(SPX)				(12,093,918)		(12,093,918)	(12,093,918)				641,877		0003
1149999999. Subtotal - Swaps - Hedging Other - Total Return													(12,093,918)	XXX	(12,093,918)	(12,093,918)				641,877	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other												10,343,018	31,058,680	XXX	31,058,682	(83,542,097)				34,325,384	XXX	XXX
SWP: 3.19%(3ML) 09/25/48	91278*AY0 - BOND WITH INTEREST RATE SWAP		B	CME LCZ7XYGSLJUHFXXNXD88	09/21/2018	09/25/2048		85,000,000	3.19%(3ML)			2,553,572			27,417,646					2,198,258		
SWP: 2.13%(3ML) 06/10/29	91283#DN0 - BOND WITH INTEREST RATE SWAP		B	CME LCZ7XYGSLJUHFXXNXD88	06/06/2019	06/10/2029		50,000,000	2.13%(3ML)			983,847			2,319,804					682,210		
SWP: 2.14%(3ML) 06/10/29	91283#DN0 - BOND WITH INTEREST RATE SWAP		B	CME LCZ7XYGSLJUHFXXNXD88	06/06/2019	06/10/2029		50,000,000	2.14%(3ML)			985,347			2,330,505					682,210		
SWP: 1.13%(3ML) 06/08/50	91283#HD8 - BOND WITH INTEREST RATE SWAP		A	CME LCZ7XYGSLJUHFXXNXD88	06/04/2020	06/08/2050		110,000,000	1.13%(3ML)			1,065,153			(15,238,086)					2,933,867		
SWP: 1.49%(3ML) 01/27/41	91278*BC7 - BOND WITH INTEREST RATE SWAP		B	CME LCZ7XYGSLJUHFXXNXD88	01/25/2021	01/27/2041		145,000,000	1.49%(3ML)			1,772,594			(6,558,863)					3,167,484		
1179999999. Subtotal - Swaps - Replication - Interest Rate												7,360,513		XXX	10,271,006					9,664,029	XXX	XXX
1229999999. Subtotal - Swaps - Replication												7,360,513		XXX	10,271,006					9,664,029	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												34,713,157	43,152,598	XXX	56,755,635	(71,448,179)				45,988,325	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange												1,031,630	7,622,120	XXX	9,148,577		4,125,850			799,849	XXX	XXX
1389999999. Total Swaps - Total Return													(12,093,918)	XXX	(12,093,918)	(12,093,918)				641,877	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												35,744,787	38,680,800	XXX	53,810,294	(83,542,097)	4,125,850			47,430,051	XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												18,041,256	7,622,120	XXX	12,480,606		4,125,850			3,440,638	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										2,425,900	198,914,076	10,343,018	159,357,962	XXX	159,357,964	(136,213,232)				34,325,384	XXX	XXX
1719999999. Subtotal - Replication												7,360,513		XXX	10,271,006					9,664,029	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										2,425,900	198,914,076	35,744,787	166,980,082	XXX	182,109,576	(136,213,232)	4,125,850			47,430,051	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
A	INTEREST
B	CREDIT
C	DURATION
D	CURRENCY
E	EQUITY INDEX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms.
0002	This derivative is part of a hedge program designed to adjust portfolio duration by either increasing or decreasing duration to approach a targeted level. For the twelve months ended December 31, 2021, the hedge has been effective at achieving its objective.
0003	This derivative is part of the Company's macro program, which hedges against the economic risk arising from guaranteed minimum death benefit (GMDB) and guaranteed minimum withdrawal benefit (GMWB) liabilities and contract revenues. For the twelve months ended December 31, 2021, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
CMS IDX CALL @ 50BP 03/19/21	Bond Portfolio	D PART 1	E	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	02/05/2019	03/19/2021	03/19/2021	EXPIRATION		1,000,000,000	0.50	600,000				600,000		587,000			(600,000)			0005
CMS IDX CALL @ 50BP 03/19/21	Bond Portfolio	D PART 1	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97		02/12/2019	03/19/2021	03/19/2021	EXPIRATION		1,000,000,000	0.50	630,000				630,000		611,000			(630,000)			0005
CMS IDX CALL @ 50BP 03/19/21	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	03/22/2019	03/19/2021	03/19/2021	EXPIRATION		1,000,000,000	0.50	640,000				640,000		592,000			(640,000)			0002
CMS IDX CALL @ 50BP 06/18/21	VAGLB Hedge - Macro Hedge	N/A	E	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	06/11/2019	06/18/2021	06/18/2021	EXPIRATION		1,000,000,000	0.50	787,000				787,000		637,000			(787,000)			0002
NDX IDX CALL @ 11000 06/30/23	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	04/17/2020	06/30/2023	06/07/2021	SALE		20,980,396	11,000.00	630,800		4,979,140		630,800		(3,590,136)			4,348,340			0002
NDX IDX CALL @ 11280 06/30/22	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	05/19/2020	06/30/2022	06/04/2021	SALE		24,732,312	11,280.00	663,891		4,787,094		663,891		(3,198,769)			4,123,203			0002
MXEA IDX CALL @ 2040 06/30/22	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868		05/27/2020	06/30/2022	08/03/2021	SALE		17,097,888	2,040.00	222,550		2,233,504		222,550		(1,110,234)			2,010,954			0002
S&P IDX CALL @ 3875 - PREMIUM PAYABLE 06/30/23	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	06/04/2020	06/30/2023	06/16/2021	SALE		84,474,000	3,875.00		1,435,385	11,598,711		1,435,385	^	(4,886,065)			10,163,326			0002
MXEA IDX CALL @ 2050 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868		06/05/2020	06/30/2021	06/30/2021	EXERCISE		19,361,303	2,050.00		183,361	301,891		183,360	^	(84,710)			118,531			0002
NDX IDX CALL @ 11200 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	06/08/2020	06/30/2021	06/30/2021	EXERCISE		30,273,988	11,200.00		284,672	2,993,885		284,672	^	(2,112,267)			2,709,214			0002
S&P IDX CALL @ 3800 - PREMIUM PAYABLE 06/30/22	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	06/09/2020	06/30/2022	06/15/2021	SALE		101,918,160	3,800.00		1,990,105	11,999,002		1,990,105	^	(3,805,336)			10,008,896			0002
MXEA IDX CALL @ 2250 06/30/23	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868		06/11/2020	06/30/2023	08/03/2021	SALE		14,561,388	2,250.00	211,358		1,185,440		211,358		(543,415)			974,082			0002
S&P IDX CALL @ 3500 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	06/11/2020	06/30/2021	06/30/2021	EXERCISE		116,892,000	3,500.00		1,223,922	6,716,396		1,223,922	^	(2,624,784)			5,492,473			0002
NDX IDX CALL @ 12500 06/28/24	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	06/15/2020	06/28/2024	06/07/2021	SALE		18,219,817	12,500.00	896,980		3,432,000		896,980		(1,965,647)			2,535,020			0002
S&P IDX CALL @ 3900 06/28/24	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	06/15/2020	06/28/2024	06/16/2021	SALE		71,971,848	3,900.00	2,840,738		11,076,000		2,840,738		(3,743,285)			8,235,262			0002
NDX IDX CALL @ 12750 06/30/25	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	06/16/2020	06/30/2025	06/07/2021	SALE		15,459,239	12,750.00	1,043,840		3,048,640		1,043,840		(1,467,477)			2,004,800			0002
NDX IDX CALL @ 12500 06/30/27	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868		06/17/2020	06/30/2027	08/09/2021	SALE		12,106,488	12,500.00	1,050,168		3,630,912		1,050,168		(1,085,783)			2,580,744			0002
S&P IDX CALL @ 4000 06/30/27	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868		06/18/2020	06/30/2027	08/06/2021	SALE		47,027,112	4,000.00	3,226,852		10,496,332		3,226,852		(2,637,601)			7,269,480			0002
NDX IDX CALL @ 12500 06/30/26	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97		06/17/2020	06/30/2026	07/15/2021	SALE		14,202,903	12,500.00	1,161,600		3,820,000		1,161,600		(1,260,208)			2,658,400			0002
S&P IDX CALL @ 4000 06/30/26	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868		06/18/2020	06/30/2026	08/05/2021	SALE		54,920,840	4,000.00	3,111,656		11,033,644		3,111,656		(2,931,912)			7,921,988			0002
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants													17,717,433	5,117,445	93,332,591		22,834,877	XXX	(34,620,629)			70,497,713			XXX
RTY IDX PUT @ 1370 - PREMIUM PAYABLE 03/19/21	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	11/28/2018	03/19/2021	03/19/2021	EXPIRATION		150,977,970	1,370.00		7,043,259	(261)		7,043,259	^	6,646,157			(7,043,520)			0002
NDX IDX PUT @ 13750 - PREMIUM PAYABLE 03/19/21	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	12/03/2020	03/23/2021	03/18/2021	SALE		63,945,720	13,750.00		7,233,632	3,884,832		7,233,632	^	3,901,506			(3,348,800)			0002
MXEA IDX PUT @ 2325 - PREMIUM PAYABLE 03/19/21	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97		12/16/2020	03/19/2021	03/19/2021	EXERCISE		3,681,866	2,325.00		356,780	154,377		356,780	^	36,138			(202,403)			0002
RTY IDX PUT @ 2150 - PREMIUM PAYABLE 03/19/21	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	12/16/2020	03/19/2021	03/19/2021	EXPIRATION		71,485,781	2,150.00		7,137,548	(264)		7,137,548	^	744,512			(7,137,813)			0002
S&P IDX PUT @ 4000 - PREMIUM PAYABLE 03/19/21	VAGLB Hedge - Macro Hedge	N/A	E	HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	12/15/2020	03/23/2021	03/18/2021	SALE		127,252,450	4,000.00		11,111,338	1,493,613		11,111,338	^	2,078,934			(9,617,725)			0002
S&P IDX PUT @ 3150 06/18/21	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868		03/18/2021	06/18/2021	06/18/2021	EXPIRATION		416,645,000	3,150.00		2,412,500			2,412,500					(2,412,500)			0002
S&P IDX PUT @ 3150 06/18/21	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97		03/18/2021	06/18/2021	06/18/2021	EXPIRATION		208,322,500	3,150.00		1,269,495			1,269,495					(1,269,495)			0002
S&P IDX PUT @ 3150 06/18/21	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868		03/19/2021	06/18/2021	06/18/2021	EXPIRATION		124,993,500	3,150.00		820,200			820,200					(820,200)			0002
S&P IDX PUT @ 3150 07/16/21	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	06/04/2021	07/16/2021	07/16/2021	EXPIRATION		778,888,800	3,150.00		500,400			500,400					(500,400)			0002
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options														37,885,152	5,532,297		37,885,152	XXX	13,407,247			(32,352,856)			XXX
0219999999. Subtotal - Purchased Options - Hedging Other													17,717,433	43,002,597	98,864,888		60,720,029	XXX	(21,213,382)			38,144,857			XXX
0289999999. Subtotal - Purchased Options - Replications																		XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																		XXX							XXX
0429999999. Subtotal - Purchased Options - Other																		XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants													17,717,433	5,117,445	93,332,591		22,834,877	XXX	(34,620,629)			70,497,713			XXX
0449999999. Total Purchased Options - Put Options														37,885,152	5,532,297		37,885,152	XXX	13,407,247			(32,352,856)			XXX
0459999999. Total Purchased Options - Caps																		XXX							XXX
0469999999. Total Purchased Options - Floors																		XXX							XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options												17,717,433	43,002,597	98,864,888		60,720,029	XXX	(21,213,382)			38,144,857			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
NDX IDX CALL @ 4400 06/30/23	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/17/2020	06/30/2023	06/07/2021	SALE		20,980,396	4,400.00	(6,574,000)		(14,122,700)		(6,574,000)		6,063,706			(7,548,700)			0002
NDX IDX CALL @ 4700 06/30/22	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/19/2020	06/30/2022	06/04/2021	SALE		24,732,312	4,700.00	(8,399,263)		(16,267,557)		(8,399,263)		6,137,248			(7,868,294)			0002
MXEA IDX CALL @ 850 06/30/22	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	05/27/2020	06/30/2022	08/03/2021	SALE		17,097,888	850.00	(5,964,286)		(10,739,747)		(5,964,286)		3,110,004			(4,775,462)			0002
S&P IDX CALL @ 1550 - PREMIUM PAYABLE 06/30/23	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/04/2020	06/30/2023	06/16/2021	SALE		84,474,000	1,550.00		(29,784,232)	(52,855,255)		(29,784,232)	^	12,841,227			(23,071,023)			0002
MXEA IDX CALL @ 925 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/05/2020	06/30/2021	06/30/2021	EXERCISE		19,361,303	925.00		(7,671,400)	(9,751,415)		(7,671,400)	^	1,648,334			(2,080,015)			0002
S&P IDX CALL @ 1600 06/30/25	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/05/2020	06/30/2025	03/31/2021	SALE		57,209,616	1,600.00	(22,057,920)		(33,400,000)		(22,057,920)		7,456,436			(11,342,080)			0002
NDX IDX CALL @ 4925 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/08/2020	06/30/2021	06/30/2021	EXERCISE		30,273,988	4,925.00		(10,213,003)	(16,045,254)		(10,213,003)	^	5,166,197			(5,832,251)			0002
S&P IDX CALL @ 1600 - PREMIUM PAYABLE 06/30/22	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/09/2020	06/30/2022	06/15/2021	SALE		101,918,160	1,600.00		(37,764,043)	(62,913,133)		(37,764,043)	^	12,927,966			(25,149,090)			0002
MXEA IDX CALL @ 925 06/30/23	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/11/2020	06/30/2023	08/03/2021	SALE		14,561,388	925.00	(4,650,000)		(8,392,816)		(4,650,000)		2,348,443			(3,742,816)			0002
S&P IDX CALL @ 1550 - PREMIUM PAYABLE 06/30/21	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/11/2020	06/30/2021	06/30/2021	EXERCISE		116,892,000	1,550.00		(41,722,147)	(59,753,820)		(41,722,147)	^	14,139,476			(18,031,673)			0002
NDX IDX CALL @ 4800 06/28/24	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/15/2020	06/28/2024	06/07/2021	SALE		18,219,817	4,800.00	(6,589,216)		(11,744,779)		(6,589,216)		3,832,963			(5,155,564)			0002
S&P IDX CALL @ 1550 06/28/24	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/15/2020	06/28/2024	06/16/2021	SALE		71,971,848	1,550.00	(25,248,338)		(44,561,304)		(25,248,338)		10,635,012			(19,312,966)			0002
NDX IDX CALL @ 5000 06/30/25	VAGLB Hedge - Macro Hedge	N/A	E	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/16/2020	06/30/2025	06/07/2021	SALE		15,459,239	5,000.00	(5,742,240)		(9,801,008)		(5,742,240)		2,859,000			(4,058,768)			0002
NDX IDX CALL @ 5000 06/30/27	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/17/2020	06/30/2027	08/09/2021	SALE		12,106,488	5,000.00	(4,194,384)		(8,229,448)		(4,194,384)		1,908,206			(4,035,064)			0002
NDX IDX CALL @ 5000 06/30/26	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	06/17/2020	06/30/2026	07/15/2021	SALE		14,202,903	5,000.00	(5,088,000)		(9,480,000)		(5,088,000)		2,256,696			(4,392,000)			0002
S&P IDX CALL @ 1550 06/30/26	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/18/2020	06/30/2026	08/05/2021	SALE		54,920,840	1,550.00	(18,974,604)		(34,249,172)		(18,974,604)		6,851,011			(15,274,568)			0002
S&P IDX CALL @ 1550 06/30/27	VAGLB Hedge - Macro Hedge	N/A	E	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	06/18/2020	06/30/2027	08/06/2021	SALE		47,027,112	1,550.00	(16,179,416)		(29,570,078)		(16,179,416)		5,771,032			(13,390,662)			0002
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(129,661,667)	(127,154,825)	(431,877,486)		(256,816,492)	XXX	105,952,957			(175,060,996)			XXX
RTY IDX PUT @ 1370 03/19/21	VAGLB Hedge - Macro Hedge	N/A	E	GOLDMAN SACHS INTL II22LRO1IP2IHZNBB6K528	01/21/2020	03/19/2021	03/19/2021	EXPIRATION		150,977,970	1,370.00	(2,161,500)				(2,161,500)		(1,765,366)			2,161,500			0002
S&P IDX PUT @ 3150 06/18/21	VAGLB Hedge - Macro Hedge	N/A	E	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/04/2021	06/18/2021	06/18/2021	EXPIRATION		749,961,000	3,150.00		(21,600)			(21,600)					21,600			0002
0659999999. Subtotal - Written Options - Hedging Other - Put Options												(2,161,500)	(21,600)			(2,183,100)	XXX	(1,765,366)			2,183,100			XXX
0709999999. Subtotal - Written Options - Hedging Other												(131,823,167)	(127,176,425)	(431,877,486)		(258,999,592)	XXX	104,187,591			(172,877,896)			XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants												(129,661,667)	(127,154,825)	(431,877,486)		(256,816,492)	XXX	105,952,957			(175,060,996)			XXX
0939999999. Total Written Options - Put Options												(2,161,500)	(21,600)			(2,183,100)	XXX	(1,765,366)			2,183,100			XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options												(131,823,167)	(127,176,425)	(431,877,486)		(258,999,592)	XXX	104,187,591			(172,877,896)			XXX
CSIIP: EUR 10YLIBR(USD 5.84%) 08/01/21	Liability	N/A	D	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/18/2006	08/02/2021	08/02/2021	MATURITY		93,693,784	EUR 10YLIBR(USD 5.84%)			(4,556,250)			@	1	1,927,533		(4,556,250)			100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange														(4,556,250)			XXX	1	1,927,533		(4,556,250)			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(4,556,250)			XXX	1	1,927,533		(4,556,250)			XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
SWP: 3ML(5.64%) 06/06/21	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	06/02/2006	06/06/2021	06/06/2021	MATURITY		64,750,000	3ML(5.64%)				(1,525,888)			1,524,541						0001
SWP: 3ML(5.64%) 06/06/21	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	06/02/2006	06/06/2021	06/06/2021	MATURITY		27,750,000	3ML(5.64%)				(653,952)			653,375						0001
SWP: 3ML(5.66%) 06/08/21	OFFSET	OFFSET	C	MERRILL LYNCH INTL G5DZP1UYGU9STUHRDP48	06/06/2006	06/08/2021	06/08/2021	MATURITY		28,000,000	3ML(5.66%)				(666,996)			665,727						0001
SWP: 3ML(5.63%) 06/16/21	OFFSET	OFFSET	C	MERRILL LYNCH CAP SV GDWTXX036011B7DWI3U69	06/14/2006	06/16/2021	06/16/2021	MATURITY		93,000,000	3ML(5.63%)				(2,312,836)			2,316,057						0001

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SWP: 3ML(5.63%) 06/16/21	OFFSET	OFFSET	C	MERRILL LYNCH CAP SV GDWTXX03601TB7DWI3U69	06/14/2006	06/16/2021	06/16/2021	MATURITY		46,500,000	3ML(5.63%)				(1,156,418)			1,158,029						0001
SWP: 3ML(2.19%) 02/01/21	OFFSET	OFFSET	A	MORGAN STANLEY CAP . I7331LVCZK0KX5T7XV54	08/23/2011	02/01/2021	02/01/2021	MATURITY		6,000,000	3ML(2.19%)				(9,842)			(45,906)		55,744				0001
SWP: 2.06%(3ML) 02/01/21	OFFSET	OFFSET	A	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	11/02/2011	02/01/2021	02/01/2021	MATURITY		6,000,000	2.06%(3ML)				9,205			(9,201)						0001
SWP: 2.10%(3ML) 06/16/21	OFFSET	OFFSET	C	ROYAL BANK OF SCOTLA RR3QWICIWWIPCS8A4S074	11/21/2011	06/16/2021	06/16/2021	MATURITY		93,000,000	2.10%(3ML)				806,043			(809,843)						0001
SWP: 2.16%(3ML) 06/06/21	OFFSET	OFFSET	C	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	11/17/2011	06/06/2021	06/06/2021	MATURITY		64,750,000	2.16%(3ML)				551,142			(548,618)						0001
SWP: 2.01%(3ML) 06/06/21	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	06/06/2021	06/06/2021	MATURITY		27,750,000	2.01%(3ML)				218,226			(217,776)						0001
SWP: 2.00%(3ML) 06/08/21	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	06/08/2021	06/08/2021	MATURITY		28,000,000	2.00%(3ML)				220,374			(219,916)						0001
SWP: 2.01%(3ML) 06/16/21	OFFSET	OFFSET	C	CME LCZ7XYGSLJUHFXXNXD88	12/20/2016	06/16/2021	06/16/2021	MATURITY		46,500,000	2.01%(3ML)				384,906			(386,993)						0001
SWP: 0.64%(3ML) 03/11/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/09/2020	03/11/2030	04/15/2021	SALE		140,000,000	0.64%(3ML)			(10,254,636)	175,887			2,878,872			(10,254,636)			0002
SWP: 0.63%(3ML) 03/11/30	VAGLB Hedge - Macro Hedge	N/A	A	CME LCZ7XYGSLJUHFXXNXD88	03/09/2020	03/11/2030	01/11/2021	SALE		140,000,000	0.63%(3ML)			(5,537,928)	17,704			2,904,131			(5,537,928)			0002
SWP: SOFR(FED) 10/21/22	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	10/16/2020	10/21/2022	03/01/2021	SALE		36,457,485	SOFR(FED)				(11,937)	(752)		11,173			(11,937)			0006
SWP: SOFR(FED) 10/21/25	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	10/16/2020	10/21/2025	03/01/2021	SALE		32,335,126	SOFR(FED)				(20,102)	35		17,846			(20,102)			0006
SWP: SOFR(FED) 10/21/30	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	10/16/2020	10/21/2030	03/01/2021	SALE		19,774,199	SOFR(FED)				(13,356)	940		25,015			(13,356)			0006
SWP: SOFR(FED) 10/21/35	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	10/16/2020	10/21/2035	03/01/2021	SALE		15,606,438	SOFR(FED)				(1,444)	1,479		13,949			(1,444)			0006
SWP: SOFR(FED) 10/21/40	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	10/16/2020	10/21/2040	03/01/2021	SALE		50,789,330	SOFR(FED)				53,576	7,208		(41,195)			53,576			0006
SWP: SOFR(FED) 10/21/50	Bond Portfolio	D PART 1	A	CME LCZ7XYGSLJUHFXXNXD88	10/16/2020	10/21/2050	03/01/2021	SALE		95,086,969	SOFR(FED)				192,894	15,111		(175,440)			192,894			0006
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate														(15,592,933)	(3,918,424)		XXX	9,713,827		55,744	(15,592,933)			XXX
CDS: CAMPBELL SOUP CO (CPB) PAY 5.00%	134429AG4 - CAMPBELL SOUP CO	D PART 1	B	GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	03/02/2016	06/20/2021	06/20/2021	MATURITY		5,742,000	CREDIT EVENT(5.00%)	(1,343,436)			(136,373)	(704)		15,076		118,352	709			0003
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS	D PART 1	B	GOLDMAN SACHS BANK U KD3XUN7C6T14HNAYLU02	09/21/2016	12/20/2021	12/20/2021	MATURITY		17,000,000	CREDIT EVENT(1.00%)	75,221			(167,167)	80		167,529		(13,825)	(80)			0004
CDS: COX COMMUNICATIONS (COXENT) PAY 1.00%	VARIOUS	D PART 1	B	CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	09/21/2016	12/20/2021	12/20/2021	MATURITY		17,000,000	CREDIT EVENT(1.00%)	75,221			(167,167)	80		167,529		(13,825)	(80)			0004
1129999999. Subtotal - Swaps - Hedging Other - Credit Default												(1,192,994)			(470,707)	(544)	XXX	350,134		90,702	549			XXX
SWP: GMWB (0.25%) 06/30/57	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	07/02/2007	06/30/2057	02/03/2021	SALE		4,482,449,249	GMWB (0.25%)				16,387,868	(191,612)		(15,042,883)			16,387,868			0002
SWP: GMWB (0.52%) 06/30/57	VAGLB Hedge - Macro Hedge	N/A	E	JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	04/17/2008	06/30/2057	02/03/2021	SALE		4,482,449,249	GMWB (0.52%)				6,817,445	(394,584)		(5,526,516)			6,817,445			0002
1159999999. Subtotal - Swaps - Hedging Other - Other														23,205,313	(586,196)		XXX	(20,569,399)			23,205,313			XXX
1169999999. Subtotal - Swaps - Hedging Other												(1,192,994)		7,612,380	(4,975,327)	(544)	XXX	(10,505,438)		146,446	7,612,929			XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate														(15,592,933)	(3,918,424)		XXX	9,713,827		55,744	(15,592,933)			XXX
1369999999. Total Swaps - Credit Default												(1,192,994)			(470,707)	(544)	XXX	350,134		90,702	549			XXX
1379999999. Total Swaps - Foreign Exchange														(4,556,250)			XXX	1	1,927,533		(4,556,250)			XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other														23,205,313	(586,196)		XXX	(20,569,399)			23,205,313			XXX
1409999999. Total Swaps												(1,192,994)		3,056,130	(4,975,327)	(544)	XXX	(10,505,437)	1,927,533	146,446	3,056,679			XXX
1479999999. Subtotal - Forwards																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(4,556,250)			XXX	1	1,927,533		(4,556,250)			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												(115,298,728)	(84,173,828)	(325,400,218)	(4,975,327)	(198,280,107)	XXX	72,468,771		146,446	(127,120,110)			XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												(115,298,728)	(84,173,828)	(329,956,468)	(4,975,327)	(198,280,107)	XXX	72,468,772	1,927,533	146,446	(131,676,360)			XXX

(a)

Code	Description of Hedged Risk(s)
A	INTEREST
B	CREDIT
C	DURATION
D	CURRENCY
E	EQUITY INDEX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	This derivative is part of an offsetting relationship in which an open hedge was effectively terminated as a result of the Company entering into a new derivative with offsetting terms.
0002	This derivative is part of the Company's macro program, which hedges against the economic risk arising from guaranteed minimum death benefit (GMDB) and guaranteed minimum withdrawal benefit (GMWB) liabilities and contract revenues. For the twelve months ended December 31, 2021, the hedge has been effective at achieving its objective.
0003	This derivative is part of a hedge program designed to reduce default risk for specified assets. For the twelve months ended December 31, 2021, the hedge has been effective at achieving its objective.
0004	This derivative is part of a hedge program designed to decrease specified asset spread duration to approach a targeted level. For the twelve months ended December 31, 2021, the hedge has been effective at achieving its objective.
0005	This derivative is part of a hedge program designed to decrease portfolio spread duration to approach a targeted level. For the twelve months ended December 31, 2021, the hedge has been effective at achieving its objective.
0006	This derivative is a basis swap received from a CCP discounting cutover from EFFR to SOFR. For the twelve months ended December 31, 2021, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures																				XXX	XXX
ESH2	310	15,500	S&P500 EMINI MAR 22	VAGLB Hedge - Macro Hedge	N/A	E	03/18/2022	CME GROUP INC LCZ7XYGSLJUHFXXNXD88	12/15/2021	4,680.8879	4,758.5000	403,000					(1,202,988)	(1,202,988)	3,565,000	0001	50
1609999999. Subtotal - Short Futures - Hedging Other												403,000					(1,202,988)	(1,202,988)	3,565,000	XXX	XXX
1649999999. Subtotal - Short Futures												403,000					(1,202,988)	(1,202,988)	3,565,000	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												403,000					(1,202,988)	(1,202,988)	3,565,000	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												403,000					(1,202,988)	(1,202,988)	3,565,000	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BARCLAYS CAPITAL INC	620,400	3,129,600	3,750,000
Total Net Cash Deposits	620,400	3,129,600	3,750,000

(a)

Code	Description of Hedged Risk(s)
E	EQUITY INDEX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	This derivative is part of the Company's macro program, which hedges against the economic risk arising from guaranteed minimum death benefit (GMDB) and guaranteed minimum withdrawal benefit (GMWB) liabilities and contract revenues. For the twelve months ended December 31, 2021, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
1579999999. Subtotal - Long Futures																		XXX	XXX
ESZ1	610	30,500	S&P500 EMINI DEC 21	VAGLB Hedge - Macro Hedge	N/A	E	12/17/2021	CME GROUP INC LCZ7XYGSLJUHFXXNXD88	11/04/2021	4,650.5121	12/10/2021	4,697.9655	SALE	(1,447,330)	(1,447,330)			0001	50
1609999999. Subtotal - Short Futures - Hedging Other														(1,447,330)	(1,447,330)			XXX	XXX
1649999999. Subtotal - Short Futures														(1,447,330)	(1,447,330)			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other														(1,447,330)	(1,447,330)			XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other																		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals														(1,447,330)	(1,447,330)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)
E	EQUITY INDEX

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	This derivative is part of the Company's macro program, which hedges against the economic risk arising from guaranteed minimum death benefit (GMDB) and guaranteed minimum withdrawal benefit (GMWB) liabilities and contract revenues. For the twelve months ended December 31, 2021, the hedge has been effective at achieving its objective.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		3,750,000		3,750,000	403,000		403,000	3,565,000	3,565,000
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	6,079,000	9,877,078	14,348,915			14,865,431		8,786,431	1,772,834	165,672
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	Y		33,576,799	14,748,006	(2,096,399)		14,748,006	(2,096,399)	12,651,607		
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y		11,907,320	7,516,797	(464,978)		7,516,797	(256,052)	7,260,745	101,271	
CREDIT SUISSE FB INT	E58DKGMJYYYJLN8C3868	Y	Y		32,630,129	24,286,590	(2,091,389)		24,286,590	(2,091,389)	22,195,201		
DEUTSCHE BANK, AG	7LTWFZYICNSX8D621K86	Y	Y				(23,357,321)			(23,357,321)		1,205,379	
GOLDMAN SACHS INTL	W22LROWP2IHZNBB6K528	Y	Y		52,477,584	28,203,223	(5,172,948)		28,203,223	(5,172,948)	23,030,275		
HSBC BANK PLC	MP6I5ZYZBEU3UXPYFY54	Y	Y		35,543,463	20,812,273	(1,741,566)		21,177,844	(1,741,566)	19,436,278	118,351	
JP MORGAN CHASE BANK	7H6GLXDRUGQFU57RNE97	Y	Y	12,356,036	18,571,845	47,741,441	(18,240,934)		48,629,705	(18,177,236)	18,096,433	1,697,554	270,182
SOCIETE GENERALE	O2RNE8IBXP4ROTD8PU41	Y	Y		8,329,383	6,389,320			6,389,320		6,389,320		
0399999999. Total NAIC 2 Designation				18,435,036	202,913,601	164,046,565	(53,165,535)		165,816,916	(52,892,911)	117,846,290	4,895,389	435,854
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)				71,539,374		100,756,318	(44,657,266)		113,842,837	(44,657,266)		42,534,662	27,094,340
0999999999 - Gross Totals				89,974,410	202,913,601	268,552,883	(97,822,801)	3,750,000	280,062,753	(97,550,177)	118,249,290	50,995,051	31,095,194
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						268,552,883	(97,822,801)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	Treasury	912810-RD-2	TREASURY BOND	3,124,532	2,354,000	2,305,648	11/15/2043	
BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	Treasury	912810-SD-1	TREASURY BOND	387,779	314,000	294,967	08/15/2048	
BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	Treasury	912810-SE-9	TREASURY BOND	1,658,041	1,263,000	1,344,535	11/15/2048	
BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	Treasury	912810-SF-6	TREASURY BOND	10,137,210	8,170,000	8,217,978	02/15/2049	
BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	Treasury	912810-SL-3	TREASURY BOND	4,072,719	3,980,000	4,559,395	02/15/2050	
BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	Treasury	912810-SZ-2	TREASURY BOND	3,065,384	2,985,000	2,906,472	08/15/2051	
BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	Treasury	912810-TB-4	TREASURY BOND	1,302,750	1,310,000	1,264,267	11/15/2051	
BARCLAYS CAPITAL INC AC28XWWI3WIBK2824319	Cash		Cash	3,750,000	3,750,000	3,750,000		
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	Treasury	912810-SE-9	TREASURY BOND	2,892,185	2,203,100	2,345,325	11/15/2048	
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	Treasury	912810-SZ-2	TREASURY BOND	493,953	481,000	472,258	08/15/2051	
CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	Treasury	912828-5T-3	TREASURY NOTE	1,420,109	1,343,000	1,341,678	12/31/2025	
CME LCZ7XYGSLJUHFXXNXD88	Treasury	912810-RD-2	TREASURY BOND	115,477,604	87,000,000	85,180,887	11/15/2043	I
CME LCZ7XYGSLJUHFXXNXD88	Treasury	912810-SE-9	TREASURY BOND	36,757,837	28,000,000	29,521,629	11/15/2048	I
CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	Cash		Cash	1,387,000	1,387,000	1,387,000		
CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	Treasury	912810-SF-6	TREASURY BOND	4,973,064	4,008,000	4,031,537	02/15/2049	
CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	Treasury	912810-SZ-2	TREASURY BOND	3,255,366	3,170,000	3,112,384	08/15/2051	
CREDIT SUISSE FB INT E58DKGMJYYYJLN8C3868	Treasury	912810-TB-4	TREASURY BOND	1,664,735	1,674,000	1,615,560	11/15/2051	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	3132VQ-N5-1	FHLMC GOLD 30YR	120,015	285,000	115,680	06/01/2049	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	31415Q-P9-1	FNMA 30YR	446,210	8,400,000	435,683	01/01/2038	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Loan-backed and Structured	36202F-HY-5	GNMA2 30YR	287,868	4,587,000	273,520	07/20/2040	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Treasury	912810-SE-9	TREASURY BOND	2,955,068	2,251,000	2,396,317	11/15/2048	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Treasury	912810-TB-4	TREASURY BOND	17,015,303	17,110,000	16,512,682	11/15/2051	
DEUTSCHE BANK, AG 7LTWFZYICNSX8D621K86	Treasury	912828-5T-3	TREASURY NOTE	2,457,434	2,324,000	2,321,712	12/31/2025	
GOLDMAN SACHS BK USA KD3XUN7C6T14HNAYLU02	Treasury	912810-SA-7	TREASURY BOND	173,695	141,000	137,926	02/15/2048	
GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	Treasury	912810-SE-9	TREASURY BOND	957,017	729,000	776,062	11/15/2048	
GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	Treasury	912810-SP-4	TREASURY BOND	23,439,993	26,601,000	25,385,007	08/15/2050	
GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	Treasury	912810-SZ-2	TREASURY BOND	1,427,432	1,390,000	1,361,983	08/15/2051	
GOLDMAN SACHS INTL W22LROWP2IHZNBB6K528	Treasury	912810-TB-4	TREASURY BOND	5,273,650	5,303,000	5,117,870	11/15/2051	
HSBC BANK PLC MP615ZYZBEU3UXPYFY54	Treasury	912810-RD-2	TREASURY BOND	2,498,033	1,882,000	1,842,436	11/15/2043	
HSBC BANK PLC MP615ZYZBEU3UXPYFY54	Treasury	912810-SF-6	TREASURY BOND	6,252,313	5,039,000	5,068,591	02/15/2049	
HSBC BANK PLC MP615ZYZBEU3UXPYFY54	Treasury	912810-SP-4	TREASURY BOND	3,958,214	4,492,000	4,286,660	08/15/2050	
HSBC BANK PLC MP615ZYZBEU3UXPYFY54	Treasury	912810-SZ-2	TREASURY BOND	1,295,985	1,262,000	1,231,961	08/15/2051	
HSBC BANK PLC MP615ZYZBEU3UXPYFY54	Treasury	912810-TB-4	TREASURY BOND	2,890,911	2,907,000	2,805,515	11/15/2051	
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash		Cash	220,000	220,000	220,000		
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Treasury	912810-SZ-2	TREASURY BOND	508,330	495,000	481,990	08/15/2051	
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Treasury	912810-TB-4	TREASURY BOND	1,222,198	1,229,000	1,186,095	11/15/2051	
0199999999 - Total				269,219,937	240,039,100	225,609,210	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	Cash		Cash	6,079,000	6,079,000	XXX		
CME LCZ7XYGSLJUHFXXNXD88	Cash		Cash	71,539,374	71,539,374	XXX		V
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Cash		Cash	7,820,000	7,820,000	XXX		
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Treasury	912796-D3-0	TREASURY BILL	1,323,923	1,324,000	XXX	02/24/2022	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Treasury	912796-F3-8	TREASURY BILL	1,345,836	1,346,000	XXX	03/24/2022	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Treasury	912796-G4-5	TREASURY BILL	1,091,738	1,092,000	XXX	04/21/2022	
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Treasury	912828-6C-9	TREASURY NOTE	772,232	763,000	XXX	02/15/2022	

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JP MORGAN CHASE BANK 7H6GLXDRUGQFU57RNE97	Treasury	912828-X3-9	TREASURY (CPI) NOTES	2,308	2,000	XXX	04/15/2022	
0299999999 - Total				89,974,411	89,965,374	XXX	XXX	XXX

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
JP Morgan Chase Bank N.A	New York, NY		0.000			3,472,595	XXX
JP Morgan Chase Bank N.A	New York, NY		0.000			(607,134)	XXX
Bank of America	New York, NY		0.000			1,862,009	XXX
Bank of America	New York, NY		0.000			1,876,472	XXX
JP Morgan Chase Bank N.A	New York, NY					304,080	XXX
JP Morgan Chase Bank N.A	New York, NY					1,503,349	XXX
JP Morgan Chase Bank N.A	New York, NY					1,769,378	XXX
BNY Mellon Bank	Pittsburgh, PA		0.000			16,771,189	XXX
0199998 Deposits in ... 51 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			983,619	XXX
0199999. Totals - Open Depositories		XXX	XXX			27,935,557	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			27,935,557	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			27,935,557	XXX

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

1.	January	5,255,441	4.	April	(51,613,262)	7.	July	8,917,056	10.	October	6,690,790
2.	February	6,970,479	5.	May	5,301,418	8.	August	22,845,713	11.	November	4,419,050
3.	March	8,569,342	6.	June	18,723,192	9.	September	22,850,648	12.	December	27,935,557

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL		12/21/2021	0.000	01/13/2022	99,999,000		917
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						99,999,000		917
0599999. Total - U.S. Government Bonds						99,999,000		917
	QUEBEC (PROVINCE OF)		10/18/2021	0.000	01/13/2022	9,999,769		1,461
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						9,999,769		1,461
1099999. Total - All Other Government Bonds						9,999,769		1,461
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
	FHLB		11/29/2021	0.000	01/21/2022	8,999,803		333
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						8,999,803		333
3199999. Total - U.S. Special Revenues Bonds						8,999,803		333
	CANADIAN IMPERIAL BANK OF COMMERCE		10/14/2021	0.240	01/03/2022	8,000,058	6,607	
	SOUTHWEST GAS CORP SENIOR UNSECURED		12/30/2021	7.780	02/03/2022	3,279,588	63,426	(62,722)
	TARGET CORP SENIOR UNSECURED		12/30/2021	2.900	01/15/2022	17,403,997	232,517	(231,116)
	TOYOTA MOTOR CREDIT CORP SENIOR UNSECURED		12/30/2021	3.300	01/12/2022	11,870,659	183,762	(182,675)
	CANADIAN PACIFIC RAILWAY SENIOR UNSECURED		12/30/2021	4.500	01/15/2022	4,934,883	102,235	(101,619)
	SBERBANK (SB CAP SA) SENIOR UNSECURED		12/30/2021	6.125	02/07/2022	8,414,345	205,457	(204,030)
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						53,903,530	794,004	(782,162)
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						53,903,530	794,004	(782,162)
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						163,902,299	794,004	(779,784)
7799999. Total - Residential Mortgage-Backed Securities						8,999,803		333
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						172,902,102	794,004	(779,451)
4812A0-37-5	JPMORGAN 100% US TRS SEC CL CAP		12/31/2021	0.000		25,801		882
4812C2-23-9	JPMORGAN US TREASURY PLUS CL CAP		12/31/2021	0.000		127,698,978		13,645
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						127,724,778		14,527
4812C0-67-0	JPM US GOVT MM - CP		12/31/2021	0.000		224,514,461		23,490
8699999. Subtotal - All Other Money Market Mutual Funds						224,514,461		23,490
9999999 - Total Cash Equivalents						525,141,341	794,004	(741,434)

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	108,998,803	1B ...$		1C ...$	9,999,769	1D ...$		1E ...$	19,870,717	1F ...$	17,403,997	1G ...$	
1B	2A ...$	3,279,588	2B ...$	4,934,883	2C ...$	8,414,345								
1C	3A ...$		3B ...$		3C ...$									
1D	4A ...$		4B ...$		4C ...$									
1E	5A ...$		5B ...$		5C ...$									
1F	6 ...$													

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	LIFE INSURANCE			107,741	145,471
5. California CA	B	LIFE INSURANCE			110,646	135,240
6. Colorado CO						
7. Connecticut CT	B	LIFE INSURANCE	2,514,681	3,073,633		
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	LIFE INSURANCE			35,206	43,031
12. Hawaii HI						
13. Idaho ID	B					
14. Illinois IL	B					
15. Indiana IN	B					
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	LIFE INSURANCE			100,587	122,945
23. Michigan MI	B					
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO	B					
27. Montana MT						
28. Nebraska NE	B					
29. Nevada NV	B					
30. New Hampshire NH	B					
31. New Jersey NJ						
32. New Mexico NM	B	LIFE INSURANCE			446,799	531,672
33. New York NY	B					
34. North Carolina NC	B	LIFE INSURANCE			514,216	694,292
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR	B					
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B					
48. Washington WA	B					
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	2,514,681	3,073,633	1,315,195	1,672,650
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				