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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

ANNUITY INVESTORS LIFE INSURANCE COMPANY

NAIC Group Code 0435 (Current) 0435 (Prior) NAIC Company Code 93661 Employer's ID Number 31-1021738

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

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

Incorporated/Organized 11/13/1981 Commenced Business 12/21/1981

Statutory Home Office 191 Rosa Parks Street (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 191 Rosa Parks Street (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-361-9000 (Area Code) (Telephone Number)

Mail Address Post Office Box 5423 (Street and Number or P.O. Box), Cincinnati, OH, US 45201 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 191 Rosa Parks Street (Street and Number)
Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-361-9000 (Area Code) (Telephone Number)

Internet Website Address www.massmutualascend.com

Statutory Statement Contact Robert Mayhew Earle II (Name), 513-361-9077 (Area Code) (Telephone Number)
rearle@mmascend.com (E-mail Address), 513-345-9484 (FAX Number)

OFFICERS

President	Mark Francis Muething	Treasurer	Brian Patrick Sponaugle
Secretary	John Paul Gruber	Appointed Actuary	Isaac Cezar Hall

OTHER

Donna Marie Carrelli	Dominic Lusean Blue #	Michael Harrison Haney

DIRECTORS OR TRUSTEES

Dominic Lusean Blue	Elizabeth Ward Chicares	Susan Marie Cicco
Geoffrey James Craddock	Roger William Crandall	Paul Anthony LaPiana
Sears Andrew Merritt	Mark Francis Muething	Michael James O'Connor
Eric William Partlan	Arthur William Wallace III	

State of Ohio
County of Hamilton 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.

Mark Francis Muething President	John Paul Gruber Secretary	Brian Patrick Sponaugle Treasurer

Subscribed and sworn to before me this
_____ day of February 2024

a. Is this an original filing? ..... Yes [ ] No [X]
b. If no,
1. State the amendment number..... 1
2. Date filed 04/30/2024
3. Number of pages attached..... 1

OFFICERS AND DIRECTORS WHO DID NOT OCCUPY THE INDICATED POSITION IN THE PREVIOUS ANNUAL STATEMENT

ASSETS

		Current Year 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	Prior Year 4 Net Admitted Assets
1.	Bonds (Schedule D)	1,997,741,718		1,997,741,718	2,322,409,477
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	4,180,800		4,180,800	4,000,000
	2.2 Common stocks	0		0	0
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens			0	0
	3.2 Other than first liens			0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)			0	0
	4.2 Properties held for the production of income (less $ ..... encumbrances)			0	0
	4.3 Properties held for sale (less $ ..... encumbrances)			0	0
5.	Cash ($ 5,384,894 , Schedule E - Part 1), cash equivalents ($ 114,692,605 , Schedule E - Part 2) and short-term investments ($ 10,734,138 , Schedule DA)	130,811,637		130,811,637	45,324,251
6.	Contract loans (including $ ..... premium notes)	43,632,943		43,632,943	45,036,171
7.	Derivatives (Schedule DB)	20,274,528		20,274,528	24,814,134
8.	Other invested assets (Schedule BA)	7,988,957		7,988,957	18,131,516
9.	Receivables for securities	790,581	790,581	0	0
10.	Securities lending reinvested collateral assets (Schedule DL)			0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	2,205,421,164	790,581	2,204,630,583	2,459,715,549
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	23,391,440		23,391,440	24,494,932
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection			0	0
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	74,364	74,364	0	0
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers			0	0
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts			0	0
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon			0	0
18.2	Net deferred tax asset	4,933,396		4,933,396	1,713,495
19.	Guaranty funds receivable or on deposit	3,267		3,267	3,933
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($ .....)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	2,390		2,390	614,202
24.	Health care ($ .....) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	12,581,453	266,577	12,314,876	985,655
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	2,246,407,474	1,131,522	2,245,275,952	2,487,527,766
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	524,808,884		524,808,884	499,062,678
28.	Total (Lines 26 and 27)	2,771,216,358	1,131,522	2,770,084,836	2,986,590,444
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Admitted disallowed IMR	11,396,261	0	11,396,261	0
2502.	Accrued contractual fee income	738,643	0	738,643	790,371
2503.	Receivable for marketing reallowance	158,474	0	158,474	173,016
2598.	Summary of remaining write-ins for Line 25 from overflow page	288,075	266,577	21,498	22,268
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	12,581,453	266,577	12,314,876	985,655

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 1,752,010,647 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	1,752,010,647	2,027,100,629
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	0	0
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	14,535,861	16,362,774
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	4,167,041	6,869,209
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)		0
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)	0	0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 0 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	0	0
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ ceded	0	0
	9.4 Interest maintenance reserve (IMR, Line 6)	0	4,867,379
10.	Commissions to agents due or accrued-life and annuity contracts $ 498,831 accident and health $ and deposit-type contract funds $	498,831	480,913
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	2,828,246	2,473,344
13.	Transfers to Separate Accounts due or accrued (net) (including $ (47,798) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(47,798)	(61)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	206,023	331,190
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)	1,198,991	752,213
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	109,971	79,719
18.	Amounts held for agents' account, including $ 733,238 agents' credit balances	733,238	747,385
19.	Remittances and items not allocated	429,753	1,789,206
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	17,977,425	17,915,672
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	605,863	
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	15,291,416	20,130,892
	24.09 Payable for securities		
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	7,222,944	3,467,269
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,817,768,452	2,103,367,733
27.	From Separate Accounts Statement	524,808,884	499,062,678
28.	Total liabilities (Lines 26 and 27)	2,342,577,336	2,602,430,411
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		0
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	171,550,000	171,550,000
34.	Aggregate write-ins for special surplus funds	11,396,261	0
35.	Unassigned funds (surplus)	242,061,239	210,110,033
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)	425,007,500	381,660,033
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	427,507,500	384,160,033
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	2,770,084,836	2,986,590,444
	DETAILS OF WRITE-INS		
2501.	Derivative collateral	6,148,596	2,269,003
2502.	Unclaimed property	1,074,348	1,198,266
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	7,222,944	3,467,269
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.	Admitted disallowed IMR	11,396,261	
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	11,396,261	0

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. 8)	65,103,143	82,171,565
2.	Considerations for supplementary contracts with life contingencies	0	0
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	102,480,803	92,553,702
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	(70,843)	1,632,626
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)		0
7.	Reserve adjustments on reinsurance ceded	0	0
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	6,865,551	7,507,356
	8.2 Charges and fees for deposit-type contracts	373,540	149,293
	8.3 Aggregate write-ins for miscellaneous income	2,842,771	3,034,336
9.	Total (Lines 1 to 8.3)	177,594,965	187,048,878
10.	Death benefits	0	0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	18,785,097	19,469,430
13.	Disability benefits and benefits under accident and health contracts	0	0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	422,540,878	249,087,180
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	3,749,598	4,030,676
18.	Payments on supplementary contracts with life contingencies	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	(275,089,982)	(79,669,725)
20.	Totals (Lines 10 to 19)	169,985,591	192,917,561
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	6,242,542	7,481,395
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)		0
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	6,705,960	11,244,821
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	611,761	950,326
25.	Increase in loading on deferred and uncollected premiums		0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(62,025,269)	(54,797,860)
27.	Aggregate write-ins for deductions	0	0
28.	Totals (Lines 20 to 27)	121,520,585	157,796,243
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	56,074,380	29,252,635
30.	Dividends to policyholders and refunds to members	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	56,074,380	29,252,635
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	11,845,929	4,221,350
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)	44,228,451	25,031,285
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,897,270 (excluding taxes of $ (4,342,078) transferred to the IMR)	(4,309,051)	(940,441)
35.	Net income (Line 33 plus Line 34)	39,919,400	24,090,844
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	384,160,033	370,501,960
37.	Net income (Line 35)	39,919,400	24,090,844
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 99,454	374,135	(603,184)
39.	Change in net unrealized foreign exchange capital gain (loss)		
40.	Change in net deferred income tax	2,557,265	387,035
41.	Change in nonadmitted assets	558,837	(826,357)
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	0	3,417,502
44.	Change in asset valuation reserve	(61,753)	(1,695,705)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		(11,112,062)
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	0	0
	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		
53.	Aggregate write-ins for gains and losses in surplus	(417)	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	43,347,467	13,658,073
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	427,507,500	384,160,033
	DETAILS OF WRITE-INS		
08.301.	Contractual rider fee income	1,481,380	1,567,783
08.302.	Marketing reallowance	1,159,284	1,253,696
08.303.	Contractual annual maintenance and surrender charge fees	202,107	212,832
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	25
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	2,842,771	3,034,336
2701.			
2702.			
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	0	0
5301.	Correction of error, net of tax	(417)	
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(417)	0

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	65,103,142	82,171,565
2.	Net investment income	112,327,794	100,588,842
3.	Miscellaneous income	9,774,592	10,545,526
4.	Total (Lines 1 through 3)	187,205,528	193,305,933
5.	Benefit and loss related payments	444,028,143	266,806,754
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(61,977,532)	(54,797,918)
7.	Commissions, expenses paid and aggregate write-ins for deductions	13,623,220	21,375,451
8.	Dividends paid to policyholders	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ (5,696,836) tax on capital gains (losses)	8,954,343	5,501,263
10.	Total (Lines 5 through 9)	404,628,174	238,885,550
11.	Net cash from operations (Line 4 minus Line 10)	(217,422,646)	(45,579,617)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	452,926,658	297,165,867
	12.2 Stocks	0	0
	12.3 Mortgage loans	0	0
	12.4 Real estate	0	0
	12.5 Other invested assets	9,460,836	0
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	355	814
	12.7 Miscellaneous proceeds	0	0
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	462,387,849	297,166,681
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	149,077,907	422,465,913
	13.2 Stocks	0	4,000,000
	13.3 Mortgage loans	0	0
	13.4 Real estate	0	0
	13.5 Other invested assets	0	0
	13.6 Miscellaneous applications	10,190,923	9,656,802
	13.7 Total investments acquired (Lines 13.1 to 13.6)	159,268,830	436,122,715
14.	Net increase/(decrease) in contract loans and premium notes	(1,403,228)	(2,154,536)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	304,522,247	(136,801,498)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(5,202,971)	(5,584,119)
	16.5 Dividends to stockholders	0	0
	16.6 Other cash provided (applied)	3,590,756	4,054,472
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	(1,612,215)	(1,529,647)
	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)	85,487,386	(183,910,762)
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	45,324,251	229,235,013
	19.2 End of year (Line 18 plus Line 19.1)	130,811,637	45,324,251

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

20.0001. Bonds transferred to other invested assets	350,470	
20.0002. Bonds conversions and refinancing		12,803,503

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	65,103,143	0	0	52,958,388	12,144,755				0
2. Considerations for supplementary contracts with life contingencies	0	XXX	XXX			XXX	XXX		XXX
3. Net investment income	102,480,803	0	0	98,131,821	4,348,982				0
4. Amortization of Interest Maintenance Reserve (IMR)	(70,843)	0	0	(67,837)	(3,006)				0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0			XXX		0
6. Commissions and expense allowances on reinsurance ceded	0	0	0	0			XXX	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0		XXX		0
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	6,865,551	0	0	5,766,529	1,099,022		XXX		0
8.2 Charges and fees for deposit-type contracts	373,540	0	0	373,540	0	XXX	XXX		0
8.3 Aggregate write-ins for miscellaneous income	2,842,771	0	0	2,576,852	265,919	0	0	0	0
9. Totals (Lines 1 to 8.3)	177,594,965	0	0	159,739,293	17,855,672	0	0	0	0
10. Death benefits	0	0	0	0		XXX	XXX		0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0		XXX	XXX		0
12. Annuity benefits	18,785,097	XXX	XXX	18,564,970	220,127	XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	0	0	0	0			XXX		0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0			XXX		0
15. Surrender benefits and withdrawals for life contracts	422,540,878	0	0	338,202,055	84,338,823	XXX	XXX		0
16. Group conversions	0	0	0	0			XXX		0
17. Interest and adjustments on contract or deposit-type contract funds	3,749,598	0	0	3,749,598	0		XXX		0
18. Payments on supplementary contracts with life contingencies	0	0	0	0		XXX	XXX		0
19. Increase in aggregate reserves for life and accident and health contracts	(275,089,982)	0	0	(209,317,940)	(65,772,042)		XXX		0
20. Totals (Lines 10 to 19)	169,985,591	0	0	151,198,683	18,786,908	0	XXX	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	6,242,542			5,676,106	566,436		0	0	XXX
22. Commissions and expense allowances on reinsurance assumed	0	0	0	0			XXX	0	0
23. General insurance expenses and fraternal expenses	6,705,960	0	0	6,400,302	305,658				0
24. Insurance taxes, licenses and fees, excluding federal income taxes	611,761	0	0	583,877	27,884				0
25. Increase in loading on deferred and uncollected premiums	0	0	0	0			XXX		0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(62,025,269)	0	0	(53,110,664)	(8,914,605)		XXX		0
27. Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27)	121,520,585	0	0	110,748,304	10,772,281	0	0	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	56,074,380	0	0	48,990,989	7,083,391	0	0	0	0
30. Dividends to policyholders and refunds to members	0	0	0	0			XXX		0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	56,074,380	0	0	48,990,989	7,083,391	0	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains)	11,845,929	0	0	10,358,417	1,487,512				0
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)	44,228,451	0	0	38,632,572	5,595,879	0	0	0	0
34. Policies/certificates in force end of year	83,123	0	0	79,347	3,776		XXX		0
DETAILS OF WRITE-INS									
08.301. Contractual rider fee income	1,481,380			1,440,549	40,831				
08.302. Marketing reallowance	1,159,284			967,612	191,672				
08.303. Contract annual maintenance and surrender charge fees	202,107			168,691	33,416				
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	2,842,771	0	0	2,576,852	265,919	0	0	0	0
2701.									
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0	0	0

Analysis of Operations by Lines of Business - Individual Life Insurance

N O N E

Analysis of Operations by Lines of Business - Group Life Insurance

N O N E

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	52,958,388	19,715,226	23,832,642	8,919,859		490,661	
2. Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX		XXX
3. Net investment income	98,131,821	45,190,414	46,268,984	6,244,602		427,821	
4. Amortization of Interest Maintenance Reserve (IMR)	(67,837)	(31,239)	(31,985)	(4,317)		(296)	
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0						
6. Commissions and expense allowances on reinsurance ceded	0						
7. Reserve adjustments on reinsurance ceded	0						
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	5,766,529			5,766,529			
8.2 Charges and fees for deposit-type contracts	373,540	373,540					
8.3 Aggregate write-ins for miscellaneous income	2,576,852	0	1,234,423	1,342,429	0	0	0
9. Totals (Lines 1 to 8.3)	159,739,293	65,247,941	71,304,064	22,269,102	0	918,186	0
10. Death benefits	0						
11. Matured endowments (excluding guaranteed annual pure endowments)	0						
12. Annuity benefits	18,564,970	6,334,504	5,450,629	5,783,819		996,018	
13. Disability benefits and benefits under accident and health contracts	0						
14. Coupons, guaranteed annual pure endowments and similar benefits	0						
15. Surrender benefits and withdrawals for life contracts	338,202,055	137,106,175	119,295,051	81,800,829			
16. Group conversions	0						
17. Interest and adjustments on contract or deposit-type contract funds	3,749,598	3,749,598					
18. Payments on supplementary contracts with life contingencies	0						
19. Increase in aggregate reserves for life and accident and health contracts	(209,317,940)	(104,934,689)	(81,870,396)	(22,515,766)		2,911	
20. Totals (Lines 10 to 19)	151,198,683	42,255,588	42,875,284	65,068,882	0	998,929	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	5,676,106	1,988,421	1,978,599	1,709,086			
22. Commissions and expense allowances on reinsurance assumed	0						
23. General insurance expenses	6,400,302	3,035,980	2,464,576	880,507		19,239	
24. Insurance taxes, licenses and fees, excluding federal income taxes	583,877	276,962	224,834	80,326		1,755	
25. Increase in loading on deferred and uncollected premiums	0						
26. Net transfers to or (from) Separate Accounts net of reinsurance	(53,110,664)			(53,110,664)			
27. Aggregate write-ins for deductions	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27)	110,748,304	47,556,951	47,543,293	14,628,137	0	1,019,923	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	48,990,989	17,690,990	23,760,771	7,640,965	0	(101,737)	0
30. Dividends to policyholders and refunds to members	0						
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	48,990,989	17,690,990	23,760,771	7,640,965	0	(101,737)	0
32. Federal income taxes incurred (excluding tax on capital gains)	10,358,417	4,194,629	4,580,550	1,604,603		(21,365)	
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)	38,632,572	13,496,361	19,180,221	6,036,362	0	(80,372)	0
34. Policies/certificates in force end of year	79,347	37,714	30,530	10,858		245	
DETAILS OF WRITE-INS							
08.301. Contractual rider fee income	1,440,549		1,234,423	206,126			
08.302. Marketing reallowance	967,612			967,612			
08.303. Contract annual maintenance and surrender charge fees	168,691			168,691			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	2,576,852	0	1,234,423	1,342,429	0	0	0
2701.							
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0

(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		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for group annuity contracts	12,144,755	10,984,818		1,159,937			
2. Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX		XXX
3. Net investment income	4,348,982	3,112,002		1,236,980			
4. Amortization of Interest Maintenance Reserve (IMR)	(3,006)	(2,151)		(855)			
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0						
6. Commissions and expense allowances on reinsurance ceded	0						
7. Reserve adjustments on reinsurance ceded	0						
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,099,022			1,099,022			
8.2 Charges and fees for deposit-type contracts	0						
8.3 Aggregate write-ins for miscellaneous income	265,919	0	0	265,919	0	0	0
9. Totals (Lines 1 to 8.3)	17,855,672	14,094,669	0	3,761,003	0	0	0
10. Death benefits	0						
11. Matured endowments (excluding guaranteed annual pure endowments)	0						
12. Annuity benefits	220,127	59,982		160,145			
13. Disability benefits and benefits under accident and health contracts	0						
14. Coupons, guaranteed annual pure endowments and similar benefits	0						
15. Surrender benefits and withdrawals for life contracts	84,338,823	72,777,936		11,560,887			
16. Group conversions	0						
17. Interest and adjustments on contract or deposit-type contract funds	0						
18. Payments on supplementary contracts with life contingencies	0						
19. Increase in aggregate reserves for life and accident and health contracts	(65,772,042)	(61,158,526)		(4,613,516)			
20. Totals (Lines 10 to 19)	18,786,908	11,679,392	0	7,107,516	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	566,436	444,604		121,832			
22. Commissions and expense allowances on reinsurance assumed	0						
23. General insurance expenses	305,658	117,293		188,365			
24. Insurance taxes, licenses and fees, excluding federal income taxes	27,884	10,700		17,184			
25. Increase in loading on deferred and uncollected premiums	0						
26. Net transfers to or (from) Separate Accounts net of reinsurance	(8,914,605)			(8,914,605)			
27. Aggregate write-ins for deductions	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27)	10,772,281	12,251,989	0	(1,479,708)	0	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	7,083,391	1,842,680	0	5,240,711	0	0	0
30. Dividends to policyholders and refunds to members	0						
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	7,083,391	1,842,680	0	5,240,711	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains)	1,487,512	386,963		1,100,549			
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)	5,595,879	1,455,717	0	4,140,162	0	0	0
34. Policies/certificates in force end of year	3,776	1,445		2,331			
DETAILS OF WRITE-INS							
08.301. Contractual rider fee income	40,831			40,831			
08.302. Marketing reallowance	191,672			191,672			
08.303. Contract annual maintenance and surrender charge fees	33,416			33,416			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	265,919	0	0	265,919	0	0	0
2701.							
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0

(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

N O N E

Analysis of Increase in Reserves During the Year - Individual Life Insurance

N O N E

Analysis of Increase in Reserves During the Year - Group Life Insurance

N O N E

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - 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
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	1,914,027,459	885,694,627	894,049,306	126,396,751	0	7,886,775	0
2.	Tabular net premiums or considerations	51,912,179	17,823,285	23,832,642	8,919,859		1,336,393	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	40,855,045	20,296,972	16,273,493	3,202,481		1,082,099	
5.	Tabular less actual reserve released	(919,347)					(919,347)	
6.	Increase in reserve on account of change in valuation basis	0						
7.	Other increases (net)	12,281,676	1,159,299	6,034,667	5,587,926		(500,216)	
8.	Totals (Lines 1 to 7)	2,018,157,012	924,974,183	940,190,108	144,107,017	0	8,885,704	0
9.	Tabular cost	0						
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	0						
12.	Annuity, supplementary contract and disability payments involving life contingencies	360,497,401	144,214,244	128,011,198	87,275,941		996,018	
13.	Net transfers to or (from) Separate Accounts	(47,049,909)			(47,049,909)			
14.	Total Deductions (Lines 9 to 13)	313,447,492	144,214,244	128,011,198	40,226,032	0	996,018	0
15.	Reserve December 31 of current year	1,704,709,520	780,759,939	812,178,910	103,880,985	0	7,889,686	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	1,675,057,818	778,341,866	796,160,353	100,555,599			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	1,635,777,745	755,857,898	782,648,427	97,271,420			

(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
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	113,073,169	87,958,804	0	25,114,365	0	0	0
2.	Tabular net premiums or considerations	12,144,755	10,984,818		1,159,937			
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	1,330,822	694,506		636,316			
5.	Tabular less actual reserve released	0						
6.	Increase in reserve on account of change in valuation basis	0						
7.	Other increases (net)	(8,294,510)	(59,914)		(8,234,596)			
8.	Totals (Lines 1 to 7)	118,254,236	99,578,214	0	18,676,022	0	0	0
9.	Tabular cost	0						
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	0						
12.	Annuity, supplementary contract and disability payments involving life contingencies	84,498,567	72,777,936		11,720,631			
13.	Net transfers to or (from) Separate Accounts	(13,545,458)			(13,545,458)			
14.	Total Deductions (Lines 9 to 13)	70,953,109	72,777,936	0	(1,824,827)	0	0	0
15.	Reserve December 31 of current year	47,301,127	26,800,278	0	20,500,849	0	0	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	48,179,469	26,800,279		21,379,190			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	47,792,172	26,412,982		21,379,190			

(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) 18,605	90,967
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 94,429,251	93,881,701
1.3	Bonds of affiliates	(a) 1,295,525	719,656
2.1	Preferred stocks (unaffiliated)	(b) 335,708	327,000
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)		
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)	
4.	Real estate	(d)	
5	Contract loans	2,599,882	2,740,704
6	Cash, cash equivalents and short-term investments	(e) 5,563,837	5,563,837
7	Derivative instruments	(f)	322,839
8.	Other invested assets	562,568	562,568
9.	Aggregate write-ins for investment income	619	619
10.	Total gross investment income	104,805,995	104,209,891
11.	Investment expenses		(g) 1,481,277
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h) 247,811
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		1,729,088
17.	Net investment income (Line 10 minus Line 16)		102,480,803
	DETAILS OF WRITE-INS		
0901.	Miscellaneous income	619	619
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	619	619
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0

(a) Includes $ 5,547,444 accrual of discount less $ 4,146,216 amortization of premium and less $ 1,021,904 paid for accrued interest on purchases.

(b) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 0 accrual of discount less $ 0 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 $ 5,475,946 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 $ 0 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	0	0	0	0	0
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	(20,805,929)	(1,423,661)	(22,229,590)	45,708	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	180,800	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	0	0	0	0	0
2.21	Common stocks of affiliates	0	0	0	0	0
3.	Mortgage loans		0	0	0	0
4.	Real estate		0	0		0
5.	Contract loans			0		
6.	Cash, cash equivalents and short-term investments	355		355		
7.	Derivative instruments			0		
8.	Other invested assets	(596,267)	(262,845)	(859,112)	247,081	0
9.	Aggregate write-ins for capital gains (losses)	0	0	0	0	0
10.	Total capital gains (losses)	(21,401,841)	(1,686,506)	(23,088,347)	473,589	0
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	0	0	0	0

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
FIRST YEAR (other than single)								
1. Uncollected	0							
2. Deferred and accrued	0							
3. Deferred , accrued and uncollected:								
3.1 Direct	0							
3.2 Reinsurance assumed	0							
3.3 Reinsurance ceded	0							
3.4 Net (Line 1 + Line 2)	0	0	0	0	0	0	0	0
4. Advance	0							
5. Line 3.4 - Line 4	0	0	0	0	0	0	0	0
6. Collected during year:								
6.1 Direct	0							
6.2 Reinsurance assumed	0							
6.3 Reinsurance ceded	0							
6.4 Net	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance)	0			0	0	0	0	0
9. First year premiums and considerations:								
9.1 Direct	0							
9.2 Reinsurance assumed	0							
9.3 Reinsurance ceded	0							
9.4 Net (Line 7 - Line 8)	0	0	0	0	0	0	0	0
SINGLE								
10. Single premiums and considerations:								
10.1 Direct	15,618,437			4,964,149	10,654,288			
10.2 Reinsurance assumed	0							
10.3 Reinsurance ceded	0							
10.4 Net	15,618,437	0	0	4,964,149	10,654,288	0	0	0
RENEWAL								
11. Uncollected	0							
12. Deferred and accrued	0							
13. Deferred, accrued and uncollected:								
13.1 Direct	0							
13.2 Reinsurance assumed	0							
13.3 Reinsurance ceded	0							
13.4 Net (Line 11 + Line 12)	0	0	0	0	0	0	0	0
14. Advance	0							
15. Line 13.4 - Line 14	0	0	0	0	0	0	0	0
16. Collected during year:								
16.1 Direct	49,484,706			47,994,239	1,490,467			
16.2 Reinsurance assumed	0							
16.3 Reinsurance ceded	0							
16.4 Net	49,484,706	0	0	47,994,239	1,490,467	0	0	0
17. Line 15 + Line 16.4	49,484,706	0	0	47,994,239	1,490,467	0	0	0
18. Prior year (uncollected + deferred and accrued - advance)	0			0	0	0	0	0
19. Renewal premiums and considerations:								
19.1 Direct	49,484,706			47,994,239	1,490,467			
19.2 Reinsurance assumed	0							
19.3 Reinsurance ceded	0							
19.4 Net (Line 17 - Line 18)	49,484,706	0	0	47,994,239	1,490,467	0	0	0
TOTAL								
20. Total premiums and annuity considerations:								
20.1 Direct	65,103,143	0	0	52,958,388	12,144,755	0	0	0
20.2 Reinsurance assumed	0	0	0	0	0	0	0	0
20.3 Reinsurance ceded	0	0	0	0	0	0	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	65,103,143	0	0	52,958,388	12,144,755	0	0	0

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

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21. To pay renewal premiums	0							
22. All other	0							
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23. First year (other than single):								
23.1 Reinsurance ceded	0							
23.2 Reinsurance assumed	0							
23.3 Net ceded less assumed	0	0	0	0	0	0	0	0
24. Single:								
24.1 Reinsurance ceded	0							
24.2 Reinsurance assumed	0							
24.3 Net ceded less assumed	0	0	0	0	0	0	0	0
25. Renewal:								
25.1 Reinsurance ceded	0							
25.2 Reinsurance assumed	0							
25.3 Net ceded less assumed	0	0	0	0	0	0	0	0
26. Totals:								
26.1 Reinsurance ceded (Page 6, Line 6)	0	0	0	0	0	0	0	0
26.2 Reinsurance assumed (Page 6, Line 22)	0	0	0	0	0	0	0	0
26.3 Net ceded less assumed	0	0	0	0	0	0	0	0
COMMISSIONS INCURRED (direct business only)								
27. First year (other than single)	0							
28. Single	1,095,997			595,978	500,019			
29. Renewal	5,146,545			5,080,128	66,417			
30. Deposit-type contract funds	0							
31. Totals (to agree with Page 6, Line 21)	6,242,542	0	0	5,676,106	566,436	0	0	0

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3	All Other Lines of			
	Life	Cost Containment	All Other	Business	Investment	Fraternal	Total
1. Rent	(9,369)						(9,369)
2. Salaries and wages	3,370,396						3,370,396
3.11 Contributions for benefit plans for employees	544,737						544,737
3.12 Contributions for benefit plans for agents							0
3.21 Payments to employees under non-funded benefit plans							0
3.22 Payments to agents under non-funded benefit plans							0
3.31 Other employee welfare	127,939						127,939
3.32 Other agent welfare	35,631						35,631
4.1 Legal fees and expenses	89,129						89,129
4.2 Medical examination fees	12						12
4.3 Inspection report fees							0
4.4 Fees of public accountants and consulting actuaries	333,193						333,193
4.5 Expense of investigation and settlement of policy claims	2,370						2,370
5.1 Traveling expenses	118,739						118,739
5.2 Advertising	281,126						281,126
5.3 Postage, express, telegraph and telephone	134,189						134,189
5.4 Printing and stationery	49,572						49,572
5.5 Cost or depreciation of furniture and equipment	31,826						31,826
5.6 Rental of equipment	11,625						11,625
5.7 Cost or depreciation of EDP equipment and software	42,586						42,586
6.1 Books and periodicals	5,008						5,008
6.2 Bureau and association fees	172,887						172,887
6.3 Insurance, except on real estate	25,229						25,229
6.4 Miscellaneous losses	4,099						4,099
6.5 Collection and bank service charges	32,871						32,871
6.6 Sundry general expenses	317,361						317,361
6.7 Group service and administration fees	159,726						159,726
6.8 Reimbursements by uninsured plans							0
7.1 Agency expense allowance	59,345						59,345
7.2 Agents' balances charged off (less $ ..... recovered)	2,580						2,580
7.3 Agency conferences other than local meetings	36,079						36,079
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		0
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		0
9.1 Real estate expenses							0
9.2 Investment expenses not included elsewhere	44,431				1,481,277		1,525,708
9.3 Aggregate write-ins for expenses	682,644	0	0	0	0	0	682,644
10. General expenses incurred	6,705,961	0	0	0	1,481,277	(b) 0	(a) 8,187,238
11. General expenses unpaid Dec. 31, prior year	2,473,348						2,473,348
12. General expenses unpaid Dec. 31, current year	2,828,248						2,828,248
13. Amounts receivable relating to uninsured plans, prior year							0
14. Amounts receivable relating to uninsured plans, current year							0
15. General expenses paid during year (Lines 10+11-12-13+14)	6,351,061	0	0	0	1,481,277	0	7,832,338
DETAILS OF WRITE-INS							
09.301. PC & EDP Expenses	682,644						682,644
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0	0
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	682,644	0	0	0	0	0	682,644

(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 .....$ 0

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

	Insurance			4	5	6
	1	2	3			
	Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes						0
2. State insurance department licenses and fees	102,108					102,108
3. State taxes on premiums	84,581					84,581
4. Other state taxes, including $ ..... for employee benefits	203,059					203,059
5. U.S. Social Security taxes	217,963					217,963
6. All other taxes	4,050					4,050
7. Taxes, licenses and fees incurred	611,761	0	0	0	0	611,761
8. Taxes, licenses and fees unpaid Dec. 31, prior year	331,190					331,190
9. Taxes, licenses and fees unpaid Dec. 31, current year	206,023					206,023
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	736,928	0	0	0	0	736,928

EXHIBIT 4 - DIVIDENDS OR REFUNDS

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

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0199998. Reinsurance ceded	0				
0199999. Life Insurance: Totals (Net)	0	0	0	0	0
0200001. A-2000 6.25% (IMM) 1999	27,563	XXX	27,563	XXX	
0200002. A-2000 7.00% (IMM) 2000	8,666	XXX	8,666	XXX	
0200003. A-2000 6.75% (IMM) 2001	94,203	XXX	94,203	XXX	
0200004. A-2000 6.50% (IMM) 2002	66,312	XXX	66,312	XXX	
0200005. A-2000 6.00% (IMM) 2003	58,104	XXX	58,104	XXX	
0200006. A-2000 5.50% (IMM) 2004	207,860	XXX	207,860	XXX	
0200007. A-2000 5.25% (IMM) 2005-2006	470,186	XXX	470,186	XXX	
0200008. A-2000 5.50% (IMM) 2007-2008	455,681	XXX	455,681	XXX	
0200009. A-2000 6.00% (IMM) 2009	226,286	XXX	226,286	XXX	
0200010. A-2000 5.25% (IMM) 2010	293,689	XXX	293,689	XXX	
0200011. A-2000 5.00% (IMM) 2011	328,412	XXX	328,412	XXX	
0200012. A-2000 4.25% (IMM) 2012	42,400	XXX	42,400	XXX	
0200013. A-2000 4.00% (IMM) 2013	179,518	XXX	179,518	XXX	
0200014. A-2000 4.50% (IMM) 2014	302,551	XXX	302,551	XXX	
0200015. A-2000 4.00% (IMM) 2015-2016	1,033,313	XXX	1,033,313	XXX	
0200016. A-2000 3.75% (IMM) 2017-2018	758,689	XXX	758,689	XXX	
0200017. A-2000 4.00% (IMM) 2019	412,226	XXX	412,226	XXX	
0200018. A-2000 2.25% (IMM) 2020	44,654	XXX	44,654	XXX	
0200019. A-2000 3.25% (IMM) 2020	505,059	XXX	505,059	XXX	
0200020. A-2000 2.00% (IMM) 2021	44,975	XXX	44,975	XXX	
0200021. A-2000 3.00% (IMM) 2021	821,059	XXX	821,059	XXX	
0200022. A-2000 3.50% (IMM) 2022	709,501	XXX	709,501	XXX	
0200023. A-2000 4.00% (IMM) 2022	64,113	XXX	64,113	XXX	
0200024. A-2000 4.75% (IMM) 2023	734,668	XXX	734,668	XXX	
0200025. 83IAM 5.50% (DEF CARVM) 1997	312,917	XXX	312,917	XXX	
0200026. 83IAM 5.25% (DEF CARVM) 1998	2,007,109	XXX	2,007,109	XXX	
0200027. A-2000 5.25% (DEF CARVM) 1999	550,121	XXX	550,121	XXX	
0200028. A-2000 5.50% (DEF CARVM) 2000	1,823,797	XXX	1,823,797	XXX	
0200029. A-2000 5.25% (DEF CARVM) 2001-2002	17,452,882	XXX	17,452,882	XXX	
0200030. A-2000 4.75% (DEF CARVM) 2003	44,624,602	XXX	44,624,602	XXX	
0200031. A-2000 4.75% (DEF CARVM) 2004	61,946,154	XXX	61,946,154	XXX	
0200032. A-2000 4.50% (DEF CARVM) 2005-2006	235,999,215	XXX	227,476,768	XXX	8,522,447
0200033. A-2000 4.75% (DEF CARVM) 2007-2008	372,784,480	XXX	365,728,936	XXX	7,055,544
0200034. A-2000 5.00% (DEF CARVM) 2009	207,840,518	XXX	201,660,101	XXX	6,180,417
0200035. A-2000 4.50% (DEF CARVM) 2010	104,567,830	XXX	102,648,388	XXX	1,919,442
0200036. A-2000 4.25% (DEF CARVM) 2011	55,196,819	XXX	54,211,202	XXX	985,617
0200037. A-2000 3.75% (DEF CARVM) 2012-2013	94,110,114	XXX	93,732,163	XXX	377,951
0200038. A-2000 4.00% (DEF CARVM) 2014	61,737,557	XXX	60,746,989	XXX	990,568
0200039. A-2000 3.75% (DEF CARVM) 2015	55,744,052	XXX	55,511,651	XXX	232,401
0200040. 2012 IAR 3.75% (DEF CARVM) 2016	45,486,321	XXX	45,345,493	XXX	140,828
0200041. 2012 IAR 3.50% (DEF CARVM) 2017-2018	187,808,366	XXX	187,538,110	XXX	270,256
0200042. 2012 IAR 3.75% (DEF CARVM) 2019	54,231,319	XXX	54,106,512	XXX	124,807
0200043. 2012 IAR 3.25% (DEF CARVM) 2020	15,514,956	XXX	15,514,956	XXX	
0200044. 1994 MGDB 6.00% 1996-1997	3,733,854	XXX	2,689,561	XXX	1,044,293
0200045. 1994 MGDB 5.75% 1998	7,240,532	XXX	5,970,560	XXX	1,269,972
0200046. 1994 MGDB 5.50% 1999	13,937,083	XXX	10,672,600	XXX	3,264,483
0200047. 1994 MGDB 5.75% 2000	16,059,695	XXX	14,635,604	XXX	1,424,091
0200048. 1994 MGDB 6.00% 2001-2002	26,862,176	XXX	24,586,609	XXX	2,275,567
0200049. 1994 MGDB 5.50% 2003	7,448,938	XXX	6,184,682	XXX	1,264,256
0200050. 1994 MGDB 5.00% 2004	7,634,951	XXX	6,553,895	XXX	1,081,056
0200051. 1994 MGDB 4.75% 2005-2007	13,851,576	XXX	10,856,208	XXX	2,995,368
0200052. 1994 MGDB 5.00% 2008	9,057,284	XXX	7,890,329	XXX	1,166,955
0200053. 1994 MGDB 5.25% 2009	7,036,629	XXX	4,893,964	XXX	2,142,665
0200054. 1994 MGDB 4.75% 2010	3,419,798	XXX	2,379,142	XXX	1,040,656
0200055. 1994 MGDB 4.50% 2011	2,036,716	XXX	1,359,770	XXX	676,946
0200056. 1994 MGDB 4.00% 2012	1,546,190	XXX	1,146,876	XXX	399,314
0200057. 1994 MGDB 3.75% 2013	1,356,971	XXX	937,149	XXX	419,822
0200058. 1994 MGDB 4.00% 2014	891,735	XXX	836,826	XXX	54,909
0200059. 1994 MGDB 3.75% 2015	774,852	XXX	451,888	XXX	322,964
0200060. 1994 MGDB 4.00% 2016	478,216	XXX	329,189	XXX	149,027
0200061. 1994 MGDB 3.75% 2017	159,952	XXX	117,167	XXX	42,785
0200062. 1994 MGDB 3.75% 2018	653,211	XXX	183,066	XXX	470,145
0200063. 1994 MGDB 3.75% 2019	181,085	XXX	32,092	XXX	148,993
0200064. Guaranteed Minimum Income Benefit	20,389	XXX	20,389	XXX	
0299997. Totals (Gross)	1,752,010,650	XXX	1,703,556,105	XXX	48,454,545
0299998. Reinsurance ceded	0	XXX		XXX	
0299999. Annuities: Totals (Net)	1,752,010,650	XXX	1,703,556,105	XXX	48,454,545
0399998. Reinsurance ceded	0				
0399999. SCWLC: Totals (Net)	0	0	0	0	0
0499998. Reinsurance ceded	0				
0499999. Accidental Death Benefits: Totals (Net)	0	0	0	0	0
0599998. Reinsurance ceded	0				
0599999. Disability-Active Lives: Totals (Net)	0	0	0	0	0
0699998. Reinsurance ceded	0				
0699999. Disability-Disabled Lives: Totals (Net)	0	0	0	0	0
0799998. Reinsurance ceded	0				
0799999. Miscellaneous Reserves: Totals (Net)	0	0	0	0	0
9999999. Totals (Net) - Page 3, Line 1	1,752,010,650	0	1,703,556,105	0	48,454,545

(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 $; Supplementary Contracts with Life Contingencies $; 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 [ ] No [X]

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.

.....

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 [ ] No [X]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $.....

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: ..... $.....

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 [X] No [ ]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 110,488,310

9.2 State the amount of reserves established for this business: ..... $ 123,005,243

9.3 Identify where the reserves are reported in the blank:

The reserves for the Guaranteed Lifetime Income Benefit are included in the deferred annuity reserves shown in the Annuities section of Exhibit 5. .....

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
9999999 - Total (Column 4, only)			0

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS [a]

	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
ACTIVE LIFE RESERVE													
1. Unearned premium reserves													
2. Additional contract reserves (b)													
3. Additional actuarial reserves-Asset/Liability analysis													
4. Reserve for future contingent benefits													
5. Reserve for rate credits													
6. Aggregate write-ins for reserves													
7. Totals (Gross)													
8. Reinsurance ceded													
9. Totals (Net)													
CLAIM RESERVE													
10. Present value of amounts not yet due on claims													
11. Additional actuarial reserves-Asset/Liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (Gross)													
15. Reinsurance ceded													
16. Totals (Net)													
17. TOTAL (Net)													
18. TABULAR FUND INTEREST													
DETAILS OF WRITE-INS													
0601.													
0602.													
0603.													
0698. Summary of remaining write-ins for Line 6 from overflow page													
0699. TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.													
1302.													
1303.													
1398. Summary of remaining write-ins for Line 13 from overflow page													
1399. TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

NONE

(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	16,362,773	0	16,362,773	0	0	0
2. Deposits received during the year	0		0			
3. Investment earnings credited to the account	719,329		719,329			
4. Other net change in reserves	3,030,269		3,030,269			
5. Fees and other charges assessed	373,540		373,540			
6. Surrender charges	0		0			
7. Net surrender or withdrawal payments	5,202,971		5,202,971			
8. Other net transfers to or (from) Separate Accounts	0					
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	14,535,860	0	14,535,860	0	0	0
10. Reinsurance balance at the beginning of the year	0	0	0	0	0	0
11. Net change in reinsurance assumed	0					
12. Net change in reinsurance ceded	0					
13. Reinsurance balance at the end of the year (Lines 10+11-12)	0	0	0	0	0	0
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	14,535,860	0	14,535,860	0	0	0

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) $
2. Reported as Annuities Certain (captured in column 3) $
3. Reported as Supplemental Contracts (captured in column 4) $
4. Reported as Dividend Accumulations or Refunds (captured in column 5) $
5. Reported as Premium or Other Deposit Funds (captured in column 6) $
6. Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5) . $ 0

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:								
1.1 Direct	0							
1.2 Reinsurance assumed	0							
1.3 Reinsurance ceded	0							
1.4 Net	0	0	0	0	0	0	0	0
2. In course of settlement:								
2.1 Resisted 2.11 Direct	0							
2.12 Reinsurance assumed	0							
2.13 Reinsurance ceded	0							
2.14 Net	0	(b) 0	(b) 0	(b) 0	0	0	0	0
2.2 Other 2.21 Direct	4,167,041			4,167,041				
2.22 Reinsurance assumed	0							
2.23 Reinsurance ceded	0							
2.24 Net	4,167,041	(b) 0	(b) 0	(b) 4,167,041	0	(b) 0	0	0
3. Incurred but unreported:								
3.1 Direct	0							
3.2 Reinsurance assumed	0							
3.3 Reinsurance ceded	0							
3.4 Net	0	(b) 0	(b) 0	(b) 0	0	(b) 0	0	0
4. TOTALS 4.1 Direct	4,167,041	0	0	4,167,041	0	0	0	0
4.2 Reinsurance assumed	0	0	0	0	0	0	0	0
4.3 Reinsurance ceded	0	0	0	0	0	0	0	0
4.4 Net	4,167,041	(a) 0	(a) 0	4,167,041	0	0	0	0

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2 and $ ..... in Column 3.

(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 Individual Life $ ..... Group Life $ ..... , and Individual Annuities $ ..... are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for 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 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	21,487,265			21,267,138	220,127			
1.2 Reinsurance assumed	0							
1.3 Reinsurance ceded	0							
1.4 Net	(c) 21,487,265	0	0	21,267,138	220,127	0	0	0
2. Liability December 31, current year from Part 1:								
2.1 Direct	4,167,041	0	0	4,167,041	0	0	0	0
2.2 Reinsurance assumed	0	0	0	0	0	0	0	0
2.3 Reinsurance ceded	0	0	0	0	0	0	0	0
2.4 Net	4,167,041	0	0	4,167,041	0	0	0	0
3. Amounts recoverable from reinsurers December 31, current year	0							
4. Liability December 31, prior year:								
4.1 Direct	6,869,210			6,869,210	0	0		
4.2 Reinsurance assumed	0			0		0		
4.3 Reinsurance ceded	0			0		0		
4.4 Net	6,869,210	0	0	6,869,210	0	0	0	0
5. Amounts recoverable from reinsurers December 31, prior year	0			0		0		
6. Incurred Benefits								
6.1 Direct	18,785,096	0	0	18,564,969	220,127	0	0	0
6.2 Reinsurance assumed	0	0	0	0	0	0	0	0
6.3 Reinsurance ceded	0	0	0	0	0	0	0	0
6.4 Net	18,785,096	0	0	18,564,969	220,127	0	0	0

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

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

(c) 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)			0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			0
	2.2 Common stocks			0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			0
	3.2 Other than first liens			0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			0
	4.2 Properties held for the production of income			0
	4.3 Properties held for sale			0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			0
6.	Contract loans			0
7.	Derivatives (Schedule DB)			0
8.	Other invested assets (Schedule BA)			0
9.	Receivables for securities	790,581	750,481	(40,100)
10.	Securities lending reinvested collateral assets (Schedule DL)			0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	790,581	750,481	(40,100)
13.	Title plants (for Title insurers only)			0
14.	Investment income due and accrued			0
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection			0
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	74,364	30,072	(44,292)
	15.3 Accrued retrospective premiums and contracts subject to redetermination			0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			0
	16.2 Funds held by or deposited with reinsured companies			0
	16.3 Other amounts receivable under reinsurance contracts			0
17.	Amounts receivable relating to uninsured plans			0
18.1	Current federal and foreign income tax recoverable and interest thereon			0
18.2	Net deferred tax asset		762,090	762,090
19.	Guaranty funds receivable or on deposit			0
20.	Electronic data processing equipment and software			0
21.	Furniture and equipment, including health care delivery assets			0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0
23.	Receivables from parent, subsidiaries and affiliates			0
24.	Health care and other amounts receivable			0
25.	Aggregate write-ins for other than invested assets	266,577	147,716	(118,861)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,131,522	1,690,359	558,837
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			0
28.	Total (Lines 26 and 27)	1,131,522	1,690,359	558,837
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Accounts receivable	266,577	147,716	(118,861)
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	266,577	147,716	(118,861)

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

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

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

In 2021 the Ohio Department of Insurance promulgated Ohio Administrative Code Section 3901-1-67, Alternative Derivative and Reserve Accounting Practices (OAC 3901-1-67), which constitutes a prescribed practice as contemplated by the NAIC SAP. The prescribed practice allows Ohio-domiciled insurance companies to utilize certain alternative derivative and reserve accounting practices for eligible derivative instruments and indexed products, respectively, in order to better align the measurement of indexed product reserves and the derivatives that hedge them. Effective January 1, 2022, the Company elected to apply OAC 3901-1-67 to its derivative instruments hedging equity indexed annuity products and equity indexed reserve liabilities.

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

Net Income	SSAP #	F/S Page	F/S Line #	12/31/2023	12/31/2022
(1) State basis	XXX	XXX	XXX	$ 39,919,400	$ 24,090,844
(2) State prescribed practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX		
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	35,695	796,435
Reserves for fixed indexed annuities	51	3, 4	1, 19	2,473,360	(3,116,733)
(3) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 37,410,345	$ 26,411,142
Surplus					
(5) Statutory surplus state basis	XXX	XXX	XXX	$ 427,507,500	$ 384,160,033
(6) State prescribed practices that increase/(decrease) NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(8,924,098)	(748,934)
Reserves for fixed indexed annuities	51	3, 4	1, 19	2,774,129	300,769
Tax impact	101	2, 4	18.2, 32	1,858,457	661,078
(7) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 431,799,012	$ 383,947,120

B. Use of Estimates in Preparation of the Financial Statements

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Annuity considerations are recognized as revenue when received. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

(1) Short-term investments are stated at cost.

(2) Bonds with an NAIC rating of 1 through 5 are stated at amortized cost using the interest method; all others are stated at the lower of amortized cost or fair value. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of the NAIC designation. The Company does not own any SVO Identified Exchange Traded Funds.

(3) Common stocks are stated at fair value.

(4) Redeemable preferred stocks rated P1 through P3 and perpetual preferred stocks rated 1 through 3 are stated at book value; all others are stated at the lower of book value or fair value.

(5) The Company has no mortgage loans or real estate.

(6) For residential mortgage-backed securities (RMBS), commercial mortgage-backed securities (CMBS) and loan-backed and structured securities (LBASS), the NAIC has retained a third-party investment management firm to assist in the determination of the appropriate NAIC designations and Book Adjusted Carrying Values based on not only the probability of loss, but also the severity of loss. Those RMBS, CMBS and LBASS securities that are not modeled but receive a current year NAIC Credit Rating Provider (CRP) rating equal to NAIC 1 and 2 are stated at amortized cost and NAIC 3-6 are stated at lower of amortized cost or fair value. Mandatory convertible bonds are stated at the lower of book value or fair value, regardless of the NAIC designation.

(7) The Company has no investments in a parent, subsidiary or affiliate.

(8) Other invested assets are stated at the lower of cost or fair value, except investments in limited partnerships and limited liability companies. Investments in limited partnerships and limited liability companies are stated at the underlying audited GAAP equity.

(9) Derivatives to hedge the Company's fixed-indexed annuities are valued at fair value consistent with the hedged items. The impact of the change in the fair value is recognized as an unrealized gain or loss to surplus.

(10) The Company has no premium deficiency reserve.

(11) The Company has no accident and health contracts.

(12) The Company has not modified its capitalization policy from the prior period.

(13) The Company has no pharmaceutical rebate receivables.

NOTES TO FINANCIAL STATEMENTS

D. Going Concern

After review of the Company's financial condition, management has no doubts about the Company's ability to continue as a going concern.

Note 2 - Accounting Changes and Corrections of Errors

The Company had no material corrections of errors. The Company had no material changes in accounting principles except for the following.

Effective January 1, 2022, the Company elected to apply OAC 3901-1-67 to its derivative instruments hedging equity indexed annuity products and equity indexed annuity reserve liabilities. Under OAC 3901-1-67, derivative instruments will be carried on the statutory balance sheet at amortized cost with the initial hedge cost amortized over the term and asset payoffs realized at the end of the term being reported through net investment income rather than derivative instruments being carried at fair value with asset payoffs realized over the term through change in net unrealized capital gains and losses. Additionally, the cash surrender value reserves for equity indexed annuity products will only reflect index interest credits at the end of the crediting term as compared to partial index interest credits accumulating throughout the crediting term in increase in aggregate reserves for life and accident and health contracts. As a result of the Company's election to apply OAC 3901-1-67 as of January 1, 2022, total statutory admitted assets decreased $8,929,241, total statutory liabilities decreased $3,417,502 and total statutory capital and surplus decreased $5,511,739. The following table summarizes the components of the total decrease in statutory surplus:

Change in fixed indexed annuity reserves	$ 3,417,502
Change in net deferred income tax	2,182,821
Derivatives instruments	(11,112,062)
Total decrease in statutory surplus	$ (5,511,739)

Note 3 - Business Combinations and Goodwill

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

B. The Company was not involved in any statutory mergers.

C. The Company did not enter into any assumption reinsurance agreements.

D. The Company did not recognize any impairment losses related to business combinations or goodwill.

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

	Calculation of Limitation Using Prior Quarter Numbers	Current Reporting Period
(1) Capital & Surplus	$ 414,953,832	XXX
Less:		
(2) Admitted Positive Goodwill	-	XXX
(3) Admitted EDP Equipment & Operating System Software	-	XXX
(4) Admitted Net Deferred Taxes	3,377,469	XXX
(5) Adjusted Capital and Surplus (Line 1-+2-+3-+4)	$ 411,576,363	XXX
(6) Limitation on amount of goodwill (adjusted capital and surplus times 10% goodwill limitation [Line 5*10%])	41,157,636	XXX
(7) Current period reporting Admitted Goodwill	XXX	-
(8) Current Period Admitted Goodwill as a % of prior period Adjusted Capital and Surplus (Line7/Line5)	XXX	0%

Note 4 - Discontinued Operations

The Company has no discontinued operations.

Note 5 - Investments

A. The Company has no mortgage loans or mezzanine real estate loans.

B. The Company has no restructured debt.

C. The Company has no investment in reverse mortgages.

D. Loan-Backed Securities

(1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

(2) The Company does not currently hold any aggregate loan-backed securities with a recognized other-than-temporary impairment ("OTTI") in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.

NOTES TO FINANCIAL STATEMENTS

(3) The following table shows each security with a credit-related OTTI charge recognized during the period:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
61751DAE4	259,538	249,008	10,530	249,008	310,239	3/31/2023
059522AU6	283,671	262,829	20,842	262,829	272,104	3/31/2023
07386XAH9	539,771	538,985	786	538,985	495,812	3/31/2023
12628LAD2	247,700	240,964	6,736	240,964	208,557	3/31/2023
12667F4N2	284,910	281,796	3,113	281,796	281,274	3/31/2023
12668APC3	244,384	240,821	3,563	240,821	233,915	3/31/2023
17307GED6	135,314	133,746	1,568	133,746	139,716	3/31/2023
32051GT70	142,161	141,988	173	141,988	127,782	3/31/2023
46627MAD9	103,942	102,545	1,397	102,545	91,480	3/31/2023
46627MEJ2	284,660	284,158	502	284,158	239,305	3/31/2023
59020UW43	111,771	111,792	(21)	111,792	122,554	3/31/2023
643528AB8	14,649	14,369	280	14,369	14,178	3/31/2023
643529AC4	63,266	59,538	3,728	59,538	66,326	3/31/2023
74923HAQ4	107,495	107,624	(129)	107,624	96,032	3/31/2023
75115DAA3	244,726	241,998	2,728	241,998	228,182	3/31/2023
761118SC3	216,109	216,123	(14)	216,123	185,891	3/31/2023
761118UG1	131,387	130,591	796	130,591	111,157	3/31/2023
76112BNM8	856,578	856,818	(240)	856,818	898,416	3/31/2023
855541AC2	91,510	91,195	315	91,195	86,634	3/31/2023
86360BAJ7	187,702	184,178	3,524	184,178	192,115	3/31/2023
87222EAB4	419,459	405,894	13,565	405,894	368,397	3/31/2023
87222EAC2	485,781	466,534	19,247	466,534	397,916	3/31/2023
05949CHM1	307,419	302,325	5,094	302,325	309,449	3/31/2023
12544DAG4	54,392	53,050	1,342	53,050	47,002	3/31/2023
12545EAK2	77,168	74,869	2,299	74,869	67,350	3/31/2023
12638PAB5	242,477	235,057	7,420	235,057	185,281	3/31/2023
126694CS5	572,520	570,389	2,131	570,389	461,794	3/31/2023
16165MAG3	254,083	245,091	8,992	245,091	220,502	3/31/2023
2254582Y3	243,376	241,692	1,684	241,692	218,122	3/31/2023
225458L55	101,618	101,023	595	101,023	94,173	3/31/2023
225470VF7	241,497	235,282	6,216	235,282	231,644	3/31/2023
46630WAB6	186,949	185,762	1,188	185,762	173,166	3/31/2023
46630WAL4	126,624	125,196	1,427	125,196	119,906	3/31/2023
46631NAA7	143,852	138,697	5,155	138,697	113,964	3/31/2023
57643MLZ5	40,593	40,108	485	40,108	38,571	3/31/2023
61751DAE4	254,684	244,173	10,511	244,173	301,038	6/30/2023
07386XAH9	587,281	557,059	30,222	557,059	481,985	6/30/2023
12566UAN4	401,769	401,945	(176)	401,945	410,620	6/30/2023
12628LAD2	242,035	226,391	15,644	226,391	197,305	6/30/2023
12667F5E1	258,647	257,840	808	257,840	240,162	6/30/2023
12667GAC7	180,684	166,753	13,931	166,753	171,366	6/30/2023
12668APC3	230,663	228,714	1,948	228,714	219,422	6/30/2023
32051GT70	140,295	139,482	813	139,482	125,195	6/30/2023
46627MAD9	100,964	100,962	2	100,962	88,920	6/30/2023
46627MEJ2	279,525	278,401	1,124	278,401	230,457	6/30/2023
643528AB8	14,428	14,177	251	14,177	14,210	6/30/2023
643529AC4	61,238	57,771	3,467	57,771	65,594	6/30/2023
65535VSJ8	255,863	248,159	7,704	248,159	222,055	6/30/2023
74923HAQ4	105,153	103,853	1,301	103,853	88,736	6/30/2023
75116FBH1	863,072	861,830	1,242	861,830	737,036	6/30/2023
761118SC3	208,893	207,116	1,778	207,116	179,000	6/30/2023
761118UG1	126,026	125,408	617	125,408	106,207	6/30/2023
86360BAJ7	182,119	181,928	191	181,928	185,932	6/30/2023
87222EAB4	407,102	395,968	11,133	395,968	357,646	6/30/2023
87222EAC2	472,250	453,088	19,162	453,088	390,450	6/30/2023
05949CHM1	301,300	300,625	675	300,625	308,314	6/30/2023
12544DAG4	52,212	52,489	(276)	52,489	45,910	6/30/2023
12638PAB5	237,413	231,688	5,725	231,688	181,375	6/30/2023
12669G3S8	166,123	165,614	509	165,614	147,995	6/30/2023
16165MAG3	234,334	234,427	(93)	234,427	207,143	6/30/2023
17025AAH5	60,460	56,115	4,345	56,115	57,988	6/30/2023
2254582Y3	239,470	239,472	(2)	239,472	214,686	6/30/2023
225458L55	100,886	100,187	699	100,187	86,609	6/30/2023
225470VF7	232,112	232,126	(13)	232,126	221,781	6/30/2023
466247ZP1	61,209	60,073	1,136	60,073	53,651	6/30/2023
46630WAL4	128,820	121,470	7,351	121,470	117,149	6/30/2023
46631NAA7	138,285	135,727	2,558	135,727	106,446	6/30/2023
46631NDT3	371,795	368,097	3,699	368,097	361,352	6/30/2023
57643MLZ5	38,476	37,846	630	37,846	36,227	6/30/2023
863579XC7	275,143	269,471	5,672	269,471	279,519	6/30/2023
86363GAF1	163,311	152,051	11,260	152,051	154,496	6/30/2023
57430U301	301,979	230,593	71,386	230,593	203,803	9/30/2023
61751DAE4	247,557	237,983	9,574	237,983	273,061	9/30/2023
059522AU6	264,346	255,856	8,490	255,856	255,403	9/30/2023
07386XAH9	548,744	528,226	20,518	528,226	468,039	9/30/2023

NOTES TO FINANCIAL STATEMENTS

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
12628LAD2	228,289	221,707	6,582	221,707	184,630	9/30/2023
12667F4N2	274,740	270,944	3,796	270,944	258,231	9/30/2023
12667F5E1	251,153	249,765	1,387	249,765	229,841	9/30/2023
12667GAC7	176,221	176,257	(36)	176,257	165,072	9/30/2023
12668APC3	221,360	221,714	(355)	221,714	211,544	9/30/2023
17307GED6	132,850	131,595	1,255	131,595	135,753	9/30/2023
32051GT70	137,038	136,120	918	136,120	120,302	9/30/2023
46627MAD9	97,406	95,481	1,925	95,481	83,787	9/30/2023
46627MEC7	243,066	240,387	2,679	240,387	215,376	9/30/2023
46627MEJ2	274,309	273,560	749	273,560	222,021	9/30/2023
643528AB8	14,153	14,185	(32)	14,185	13,463	9/30/2023
643529AC4	59,333	57,871	1,462	57,871	63,308	9/30/2023
65535VSJ8	250,069	245,704	4,364	245,704	213,573	9/30/2023
74923HAQ4	101,952	102,078	(125)	102,078	85,852	9/30/2023
75115DAA3	235,935	232,081	3,854	232,081	228,082	9/30/2023
761118SC3	202,737	203,963	(1,227)	203,963	173,490	9/30/2023
761118UG1	121,699	121,887	(188)	121,887	102,174	9/30/2023
86360BAJ7	178,518	177,937	581	177,937	181,862	9/30/2023
87222EAB4	397,136	378,770	18,367	378,770	347,503	9/30/2023
87222EAC2	458,714	437,546	21,169	437,546	367,741	9/30/2023
05949CHM1	266,430	264,376	2,053	264,376	276,241	9/30/2023
12638PAB5	234,051	227,587	6,465	227,587	172,609	9/30/2023
12669G4K4	188,971	188,934	37	188,934	174,054	9/30/2023
12669GR45	191,729	183,096	8,633	183,096	165,717	9/30/2023
17025AAH5	52,563	54,951	(2,388)	54,951	55,496	9/30/2023
225458L55	93,214	92,536	678	92,536	80,144	9/30/2023
225470VF7	229,365	220,422	8,943	220,422	214,715	9/30/2023
46631NDT3	358,326	358,919	(593)	358,919	335,400	9/30/2023
47233DAB7	267,824	92,093	175,731	92,093	306,628	9/30/2023
57643MLZ5	35,570	34,883	687	34,883	32,879	9/30/2023
863579XC7	263,321	248,924	14,397	248,924	259,484	9/30/2023
61751DAE4	243,413	236,367	7,046	236,367	283,563	12/31/2023
059522AU6	250,975	250,977	(1)	250,977	254,645	12/31/2023
07386XAH9	522,021	519,705	2,316	519,705	467,235	12/31/2023
12628LAD2	223,774	208,784	14,990	208,784	185,521	12/31/2023
12667F4N2	261,013	259,290	1,724	259,290	255,709	12/31/2023
12667F5E1	245,840	244,574	1,266	244,574	227,294	12/31/2023
12667GAC7	170,078	168,113	1,965	168,113	159,577	12/31/2023
32051GT70	132,673	131,254	1,418	131,254	114,609	12/31/2023
46627MCY1	589,481	565,190	24,291	565,190	574,237	12/31/2023
46627MEC7	235,719	234,460	1,259	234,460	217,659	12/31/2023
643528AB8	14,495	13,765	730	13,765	13,735	12/31/2023
643529AC4	59,493	57,292	2,201	57,292	64,885	12/31/2023
65535VSJ8	244,872	245,325	(453)	245,325	197,001	12/31/2023
75115DAA3	232,774	233,488	(715)	233,488	205,258	12/31/2023
75116FBH1	810,026	800,349	9,677	800,349	673,683	12/31/2023
855541AC2	80,386	79,805	581	79,805	74,033	12/31/2023
86360BAJ7	186,384	176,454	9,930	176,454	184,213	12/31/2023
87222EAB4	418,578	412,382	6,196	412,382	347,413	12/31/2023
87222EAC2	441,033	428,529	12,504	428,529	347,900	12/31/2023
05949CHM1	266,840	262,355	4,486	262,355	265,131	12/31/2023
12544DAG4	50,045	50,000	46	50,000	41,017	12/31/2023
12638PAB5	229,182	222,371	6,811	222,371	164,083	12/31/2023
1266942H0	94,329	93,960	369	93,960	78,026	12/31/2023
12669GR45	180,999	179,667	1,332	179,667	167,656	12/31/2023
2254582Y3	217,087	214,895	2,191	214,895	193,216	12/31/2023
225458L55	92,538	91,855	683	91,855	76,532	12/31/2023
46630WAL4	113,922	112,998	924	112,998	75,676	12/31/2023
46631NDT3	350,422	351,594	(1,172)	351,594	342,185	12/31/2023
57643MLZ5	32,802	32,208	593	32,208	29,291	12/31/2023
86363GAF1	144,622	143,975	647	143,975	145,708	12/31/2023
			$ 808,136			

(4) The following table shows all loan-backed securities with an unrealized loss:

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$	464,949
2. 12 months or longer		31,991,756

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

1. Less than 12 months	$	7,292,493
2. 12 months or longer		344,019,258

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions – Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.

NOTES TO FINANCIAL STATEMENTS

H. Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.

J. Real Estate – Not applicable.

K. Low Income Housing Tax Credits – Not applicable.

L. Restricted Assets

(1) Restricted Assets (including pledged):

	Gross (Admitted & Nonadmitted) Restricted									Percentage	
	Current Year								Current Year		
	1	2	3	4	5	6	7	8	9	10	11
Restricted Asset Category	Total General Account (GA)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross 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%
b. Collateral held under security lending agreements	-	-	-	-	-	-	-	-	-	0%	0%
c. Subject to repurchase agreements	-	-	-	-	-	-	-	-	-	0%	0%
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-	-	-	0%	0%
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-	-	-	0%	0%
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-	-	-	0%	0%
g. Placed under option contracts	-	-	-	-	-	-	-	-	-	0%	0%
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	2,660,023	-	-	-	2,660,023	2,734,423	(74,400)	-	2,660,023	0.1%	0.1%
i. FHLB capital stock	-	-	-	-	-	-	-	-	-	0.0%	0.0%
j. On deposit with states	6,566,672	-	-	-	6,566,672	6,515,982	50,690	-	6,566,672	0.2%	0.2%
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-	-	-	0%	0%
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-	-	-	0.0%	0.0%
m. Pledged as collateral not captured in other categories	-	-	-	-	-	-	-	-	-	0%	0%
n. Other restricted assets	-	-	-	-	-	-	-	-	-	0%	0%
o. Total restricted assets	$ 9,226,695	$ -	$ -	$ -	$ 9,226,695	$ 9,250,405	$ (23,710)	$ -	$ 9,226,695	0.3%	0.3%

(a) Subset of column 1
(b) Subset of column 2
(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

(2) Details of Assets Pledged as Collateral Not Captured in Other Categories – Not applicable.

(3) Details of Other Restricted Assets – Not applicable.

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

	1	2	3	4
Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted) *	% of BACV to Total Admitted Assets **
General Account:				
a. Cash	$ -	$ -	0.000%	0.000%
b. Schedule D, Part 1	-	-	0.000%	0.000%
c. Schedule D, Part 2, Section 1	-	-	0.000%	0.000%
d Schedule D, Part 2, Section 2	-	-	0.000%	0.000%
e Schedule B	-	-	0.000%	0.000%
f. Schedule A	-	-	0.000%	0.000%
g Schedule BA, Part 1	-	-	0.000%	0.000%
h. Schedule DL, Part 1	-	-	0.000%	0.000%
i. Other	-	-	0.000%	0.000%
Total Collateral Assets j. (a+b+c+d+e+f+g+h+i)	$ -	$ -	0.000%	0.000%

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

	1	2
	Amount	% of Liability to Total Liabilities *
k. Recognized Obligation to Return Collateral Asset	$ 6,121,122	0.336%

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

M. Working Capital Finance Investments – Not applicable.

N. Offsetting and Netting of Assets and Liabilities – Not applicable.

O. 5GI Securities – Not applicable.

P. Short Sales – Not applicable.

Q. Prepayment Penalty and Acceleration Fees – Not applicable.

R. Share of Cash Pool by Asset Type – Not applicable.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

The Company has no investments in joint ventures, partnerships or limited liability companies.

NOTES TO FINANCIAL STATEMENTS

Note 7 - Investment Income

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

All investment income due and accrued with amounts that are over 90 days past due.

B. The amount of investment income due and accrued that is excluded from surplus is $0.

C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

Interest Income Due and Accrued	
1. Gross	$ 23,391,440
2. Nonadmitted	$ -
3. Admitted	$ 23,391,440

D. The aggregate deferred interest.

Aggregate Deferred Interest	$ -

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E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.

Cumulative amounts of PIK interest included in the current principal balance	$ -

Note 8 - Derivative Instruments

The Company uses equity call options purchased in either the over-the-counter market or on the Chicago Board Options Exchange as economic hedging transactions for financial accounting, regulatory and tax purposes for the associated liabilities of its fixed-indexed annuity products. Under the fixed-indexed annuity products, the crediting rate is linked to changes in the equity indices or Exchanged Traded Funds (ETF) for specified periods and participation rates. The prices of the options purchased are calculated with reference to the underlying index or ETF, participation rates, caps, floors, durations and notional amounts of the underlying contracts. The Company pays cash at the beginning of the contract and may pay or receive cash at expiration of the option as calculated in the option contract. The credit exposure of the options is represented by the fair value (market value) of contracts at the reporting date.

Effective January 1, 2022, the Company elected to apply OAC 3901-1-67 (Refer to Note 2) to the equity index call options hedging the fixed-indexed annuity ("FIA") products. Under OAC 3901-1-67, FIA options are carried at amortized cost. The settlement gains or losses are recorded through net investment income along with the amortization of the FIA options. The company recognized settlement gains on FIA options of $9,940,945 and amortization expense of $9,616,740 through net investment income during the period.

Counterparties to financial instruments expose the Company to credit-related losses in the event of nonperformance. With most counterparties, the company holds collateral to secure the performance by the counterparty. The Company does not expect any counterparties to fail to meet their obligations.

The Company has no derivative instruments with financing premiums.

Note 9 - Income Taxes

On August 16th, 2022, the Inflation Reduction Act ("IRA") was signed into law and includes certain corporate income tax provisions. Impacts to the Company could include the imposition of a corporate alternative minimum tax ("CAMT") applicable to tax years beginning after December 31, 2022. The CAMT imposes a 15% minimum tax on adjusted financial statement income on applicable corporations that have an average group wide adjusted financial statement income over $1 billion in the prior three-year period (2020-2022). As of the reporting date, the Company has determined that it is not an applicable corporation and therefore not liable for CAMT in 2023. While the Company is not an applicable corporation in 2023, any future CAMT liability will be allocated to MM Ascend in accordance with the tax allocation agreement. The United States Treasury Secretary and the IRS have been authorized to issue further guidance and intend to publish proposed regulations in 2024.

A. Deferred Tax Assets and Deferred Tax Liabilities

(1) The components of the net deferred tax asset/(liability) at December 31 are as follows:

	2023			2022			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 4,591,905	$ 2,667,918	$ 7,259,823	$ 3,604,417	$ 826,189	$ 4,430,606	$ 987,488	$ 1,841,729	$ 2,829,217
b. Statutory valuation allowance adjustment	-	-	-	-	-	-	-	-	-
c. Adjusted gross deferred tax assets	4,591,905	2,667,918	7,259,823	3,604,417	826,189	4,430,606	987,488	1,841,729	2,829,217
d. Deferred tax assets nonadmitted	-	-	-	1,709,383	(947,293)	762,090	(1,709,383)	947,293	(762,090)
e. Subtotal net admitted deferred tax asset	4,591,905	2,667,918	7,259,823	1,895,034	1,773,482	3,668,516	2,696,871	894,436	3,591,307
f. Deferred tax liabilities	2,292,318	34,109	2,326,427	1,007,728	947,293	1,955,021	1,284,590	(913,184)	371,406
g. Net admitted deferred tax assets/(net deferred tax liability)	$ 2,299,587	$ 2,633,809	$ 4,933,396	$ 887,306	$ 826,189	$ 1,713,495	$ 1,412,281	$ 1,807,620	$ 3,219,901

(2) Admission calculation components, SSAP No. 101:

	2023			2022			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ -	$ -	$ -	$ -	$ 826,189	$ 826,189	$ -	$ (826,189)	$ (826,189)
b. Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation. (The lesser of 2(b)1 and 2(b)2 below)	4,120,087	2,667,918	6,788,005	887,306	-	887,306	3,232,781	2,667,918	5,900,699
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	4,120,087	2,667,918	6,788,005	887,306	-	887,306	3,232,781	2,667,918	5,900,699
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	63,386,115	XXX	XXX	56,956,778	XXX	XXX	6,429,337
c. Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	471,818	-	471,818	1,007,728	947,293	1,955,021	(535,910)	(947,293)	(1,483,203)
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 4,591,905	$ 2,667,918	$ 7,259,823	$ 1,895,034	$ 1,773,482	$ 3,668,516	$ 2,696,871	$ 894,436	$ 3,591,307

NOTES TO FINANCIAL STATEMENTS

(3) Other admissibility criteria:

	2023	2022
a. Ratio percentage used to determine recovery period and threshold limitation amount	2407%	1391%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 411,576,363	$ 379,711,853

(4) Impact of tax planning strategies:

	2023		2022		Change	
	Ordinary	Capital	Ordinary	Capital	Ordinary	Capital
a. Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage						
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 4,591,905	$ 2,667,918	$ 3,604,417	$ 826,189	$ 987,488	$ 1,841,729
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0%	0%	0%	11.9%	0%	-12%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	4,591,905	2,667,918	1,895,034	1,773,482	2,696,871	894,436
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0%	100%	0%	16.8%	0%	83%

b. Does the company's tax planning strategies include the use of reinsurance? Yes [ ] No [X]

B. The Company has recognized all of its deferred tax liabilities.

C. Current income taxes incurred consist of the following major components:

(1) Current income tax expense:

	2023	2022	Change
a. Federal	$ 11,845,929	$ 4,221,350	$ 7,624,579
b. Foreign	-	-	-
c. Subtotal	11,845,929	4,221,350	7,624,579
d. Federal income tax on net capital gains	(2,444,808)	(21,775)	(2,423,033)
e. Utilization of capital loss carry-forwards	-	-	-
f. Other	-	-	-
g. Federal and foreign income taxes incurred	$ 9,401,121	$ 4,199,575	$ 5,201,546

(2) Deferred tax assets:

	2023	2022	Change
a. Ordinary			
1 Discounting of unpaid losses	$ -	$ -	$ -
2 Unearned premium reserve	-	-	-
3 Policyholder reserve	1,648,656	2,615,861	(967,205)
4 Investments	1,874,060	-	1,874,060
5 Deferred acquisition costs	138,965	163,276	(24,311)
6 Policyholder dividends accrual	-	-	-
7 Fixed assets	-	-	-
8 Compensation and benefits accrual	-	-	-
9 Pension accrual	-	-	-
10 Receivables - nonadmitted	222,003	188,621	33,382
11 Net operating loss carry-forward	-	-	-
12 Tax credit carry-forward	-	-	-
13 Other	3,557	2,577	980
14 Accruals	-	-	-
15 Amortization of intangibles	-	-	-
16 Underwriting expenses	-		-
17 Accrued expenses	680,079	609,784	70,295
18 Agent balances	15,616	6,315	9,301
19 Bad debt expense	8,969	17,983	(9,014)
99 Subtotal	$ 4,591,905	$ 3,604,417	$ 987,488
b. Statutory valuation allowance adjustment	-	-	-
c. Nonadmitted	-	1,709,383	(1,709,383)
d. Admitted ordinary deferred tax assets	$ 4,591,905	$ 1,895,034	$ 2,696,871
e. Capital			
1 Investments	$ 898,601	$ 826,189	$ 72,412
2 Net capital loss carry-forward	1,769,317	-	1,769,317
3 Real estate	-	-	-
4 Other	-	-	-
99 Subtotal	$ 2,667,918	$ 826,189	$ 1,841,729
f. Statutory valuation allowance adjustment	-	-	-
g. Nonadmitted	-	(947,293)	947,293
h. Admitted capital deferred tax assets	$ 2,667,918	$ 1,773,482	$ 894,436
i. Admitted deferred tax assets	$ 7,259,823	$ 3,668,516	$ 3,591,307

NOTES TO FINANCIAL STATEMENTS

(3) Deferred tax liabilities:

	2023	2022	Change
a. Ordinary			
1 Investments	$ 1,625,113	$ -	$ 1,625,113
2 Fixed assets	-	-	-
3 Deferred and uncollected premium	-	-	-
4 Other - Reserve transition adjustment	637,133	955,699	(318,566)
5 Other	30,072	52,029	(21,957)
99 Subtotal	$ 2,292,318	$ 1,007,728	$ 1,284,590
b. Capital			
1 Investments	$ 34,109	$ 947,293	$ (913,184)
2 Real estate	-	-	-
3 Other	-	-	-
99 Subtotal	$ 34,109	$ 947,293	$ (913,184)
c. Deferred tax liabilities	$ 2,326,427	$ 1,955,021	$ 371,406
(4) Net deferred tax assets/(liabilities)	$ 4,933,396 0	$ 1,713,495	$ 3,219,901

D. The provision for federal income taxes incurred on operations is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. The significant items causing this difference are as follows:

	2023	2022
Provision computed at federal statutory rate	$ 6,927,068	$ 6,033,559
OAC 3901-1-67 adoption	-	(1,615,858)
Investment items	(48,789)	(384,039)
Nonadmitted assets	(42,683)	(166,163)
Other	8,260	(54,959)
Total statutory income tax expense	6,843,856	3,812,540
Federal and foreign income tax expense	9,401,121	4,199,575
Change in net deferred income taxes	(2,557,265)	(387,035)
Total statutory income tax expense	6,843,856	3,812,540

E.

(1) As of December 31, 2023, the Company does not have any operating loss carry-forwards and has $8,425,317 capital loss carry-forwards available to offset future net income subject to federal income taxes.

(2) The following are income taxes on operations and realized gains incurred in the current and prior years that will be available for recoupment in the event of future net losses:

Period	Ordinary	Capital	Total
2023	$ -	$ -	$ -
2022	-	-	-
2021	-	-	-

(3) The Company had no deposits to disclose under Section 6603 of the Internal Revenue Service Co

F. The Company's federal income tax return is consolidated.

(1) The Company's federal income tax return is consolidated with the following entities:

AAG Insurance Agency, LLC
Annuity Investors Life Insurance Company
MM Ascend Life Investors Services, LLC
MassMutual Ascend Life Insurance Company
Manhattan National Holding, LLC
Manhattan National Life Insurance Company

(2) Beginning in June of 2021, MMALIC and its subsidiaries entered into a separate intercompany tax allocation agreement (the Tax Agreement). The Tax Agreement sets forth the manner in which the total combined federal income is allocated among the subsidiaries. The Tax Agreement provides MMALIC with the enforceable right to recoup federal income taxes paid in prior years in the event of future net capital losses, which it may incur. Further, the Tax Agreement provides MMALIC with the enforceable right to utilize its net losses carried forward as an offset to future net income subject to federal income taxes. Estimated payments are made quarterly during the year. Following year-end, additional settlements are made on the original due date of the return and, when extended, at the time the return is filed. In accordance with the tax allocation agreement, any future corporate alternative minimum tax (CAMT) is outside of the scope of the general tax allocation method and, consequently any future CAMT liability of a subsidiary shall be allocated solely to MM Ascend, the common parent of the Group.

G. Federal or Foreign Income Tax Loss Contingencies

The Company does not have any tax loss contingencies.

H. Repatriation Transition Tax (RTT) – Not applicable.

I. Alternative Minimum Tax (AMT) Credit – Not applicable.

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

A.,B. & C.

The Company is a wholly owned subsidiary of MMALIC, formerly known as Great American Life Insurance Company. MMALIC is a wholly owned subsidiary of Glidepath Holdings, Inc., which is a subsidiary of Massachusetts Mutual Life Insurance Company. See Schedule Y, Part 1, Organizational Chart.

NOTES TO FINANCIAL STATEMENTS

During 2023, the Company paid (received) federal income tax payments in cash to (from) MMALIC:

6/14/2023	$	7,981,434
9/19/2023	$	3,544,100
12/15/2023	$	(2,571,300)

The Company did not pay an ordinary dividend to its parent in 2023 or 2022.

The Company did not receive capital contributions from MMALIC in 2023 or 2022.

D. As of December 31, 2023, the Company reported $2,390 due from and $605,863 due to the parent and affiliated companies. The terms of the agreement require that these amounts are settled within 90 days.

E. Management or service contracts and all cost sharing arrangements including the Company:

(1) The Company has an agreement with Barings, LLC ("Barings"), an affiliate, which provides investment advisory services to the Company.

(2) The Company has an agreement with MM Ascend Life Investor Services, LLC ("MMALIS"), a wholly owned subsidiary of MMALIC, whereby MMALIS is the principal underwriter and distributor of the Company's variable contracts. The Company pays MMALIS for acting as underwriter under a distribution agreement.

(3) Certain administrative, management, accounting, data processing, collection, and investment services are provided under agreements between the Company and affiliates at charges not unfavorable to the Company or the affiliate.

F. The Company has no material guarantees or undertakings for the benefit of an affiliate.

G. The Company's outstanding shares are 100% owned by MMALIC.

H. The Company does not own shares of any upstream intermediate entity or its ultimate parent.

I. The Company has no investment in a subsidiary.

J. The Company did not recognize any impairment or write down for its investments in subsidiary, controlled or affiliated companies during the statement period.

K. The Company has no investment in a foreign insurance subsidiary.

L. The Company does not hold an investment in a downstream non-insurance holding company.

M. Valuation of Subsidiary, Controlled and Affiliated Entities (excluding U.S. Insurance Entities) – Not applicable.

N. The Company has no investments in insurance subsidiary, controlled, or affiliated entities.

O. Subsidiary, Controlled, and Affiliated Entities Loss Tracking – Not applicable.

Note 11 - Debt

A. The Company has no outstanding debt instruments.

B. The Company has no Federal Home Loan Bank agreements.

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

A., B., C. & D.

The Company does not participate in a defined benefit plan.

E. Defined Contribution Plan

The Company participates in the retirement plans of MMALIC. MMALIC sponsors funded (qualified 401(k) thrift savings) and unfunded (nonqualified deferred compensation thrift savings) defined contribution plans for its employees and retirees. The qualified 401(k) thrift savings plan's net assets available for benefits were $58,683,564 as of December 31, 2023 and $37,437,537 as of December 31, 2022. The Company matches a percentage of employee contributions to the qualified 401(k) thrift savings plan. The Company's total matching thrift savings contributions included in general insurance expenses were $191,801 for the year ended December 31, 2023 and $281,221 for the year ended December 31, 2022.

F. The Company does not participate in multiemployer plans.

G. The Company does not participate in consolidated or holding company plans.

H. The Company does not accrue for postemployment benefits and compensated absences.

I. The Company does not apply for a subsidy under the Medicare Part D under the Medicare Modernization Act.

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

A. The Company's capital is common stock. There are 25,000 shares authorized and 20,000 shares issued and outstanding, with a per share par value of $125.00. There are no other classes of capital stock.

B. The Company has no preferred stock outstanding.

C. The maximum amount of dividends which can be paid to stockholders by life insurance companies domiciled in the State of Ohio without prior approval of the Insurance Commissioner is the greater of 10% of surplus as regards policyholders or net income as of the preceding December 31, but only to the extent of earned surplus as of the preceding December 31. The maximum amount of dividends payable in 2024 without prior approval is $42,500,750, based on surplus. At December 31, 2023, surplus as regards policyholders was $425,007,500, earned surplus was $253,457,500, and net income was $39,919,400.

D. The Company paid no dividends in 2023 or 2022.

E. Within the limitations of (C) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

NOTES TO FINANCIAL STATEMENTS

F. The Company has placed no restrictions on unassigned surplus funds.

G. The total amount of advances to surplus not repaid is $0. The Company is not organized as a mutual insurer or similar entity.

H. The amounts of stock held by the Company, including stock of affiliated companies, for special purposes are:

a.	For conversion of preferred stock:	0 shares
b.	For employee stock options:	0 shares
c.	For stock purchase w arrants:	0 shares

I. The Company has no special surplus funds.

J. The portion of unassigned funds (surplus) represented or reduced by each item below is as follows:

a.	Unrealized gains and losses:	$	(5,095,922)
b.	Nonadmitted asset values:	$	(1,131,520)
c.	Separate account business:	$	47,798
d.	Asset valuation reserves:	$	(17,977,425)
e.	Provision for reinsurance:	$	-

K. The Company has not issued any surplus debentures or similar obligations.

L. & M. There has been no restatement of surplus due to quasi-reorganization.

Note 14 - Contingencies

A. The Company is not aware of any material contingent liabilities and has no reserves to cover any contingent liabilities.

B. The Company held a guaranty fund assessment liability for future assessments of $16,932. The Company also holds a premium tax offset asset related to guaranty fund assessments paid or accrued.

C. The Company has no gain contingencies to report.

D. The Company is not aware of any claims related to extra contractual obligations and bad faith losses stemming from lawsuits.

E. The Company has no joint and several liabilities.

F. The Company is not aware of any other material loss contingencies as of the Balance Sheet date, or any date subsequent up to the filing of this statement.

Note 15 - Leases

Not applicable.

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

The Company does not have financial instruments with off-balance sheet risk or financial instruments with concentrations of credit risk, except as described in Note 8 – Derivative Instruments.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities measured at fair value or net asset value ("NAV") into the three-level fair value hierarchy as reflected in the following table. See item (4) below for a discussion of each of these three levels.

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
Industrial and miscellaneous	$ -	$ 14,012	$ -	$ -	$ 14,012
Total bonds	-	14,012	-	-	14,012
Non-affiliated preferred stock	-	2,180,800	-	-	2,180,800
Non-affiliated common stock	-	-	-	-	-
Variable annuity assets (separate accounts)	-	524,808,884	-	-	524,808,884
Total assets accounted for at fair value/NAV	$ -	$ 527,003,696	$ -	$ -	$ 527,003,696
Liabilities at fair value					
Variable annuity liabilities (separate accounts)	$ -	524,808,884	$ -	$ -	$ 524,808,884
Total liabilities at fair value	$ -	$ 524,808,884	$ -	$ -	$ 524,808,884

(2) The Company does not have any Level 3 securities at fair value.

NOTES TO FINANCIAL STATEMENTS

(3) Fair Value Recognition of Transfers Between Levels

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. There were no level 3 transfers during the period.

(4) Inputs and Techniques Used in Estimating Fair Value

Level 1 - Quoted prices for identical assets or liabilities in active markets (markets in which transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis). The Company's Level 1 financial instruments consist primarily of publicly traded equity securities for which quoted market prices in active markets are available.

Level 2 - Quoted prices for similar instruments in active markets; quoted prices for identical or similar assets or liabilities in inactive markets (markets in which there are few transactions, the prices are not current, price quotations vary substantially over time or among market makers, or in which little information is released publicly); and valuations based on other significant inputs that are observable in active markets. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at December 31, 2023.

The Company's investment manager, Barings, is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by Barings internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, the investment manager considers widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, Barings communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

(5) Derivative Assets and Liabilities

a. The Company's derivative assets/liabilities are reported on a gross basis (see 20-A-(1)).

b. The Company has no gross or net derivative assets/liabilities measured at fair value in the Level 3 category.

B. The Company has no additional fair value disclosures.

C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item (4) above for a discussion of each of these three levels.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:							
Bonds:							
U.S. Government and agencies	$ 941,525	$ 949,231	$ -	$ 941,525	$ -	$ -	$ -
All Other Governments	998,944	999,728	-	998,944	-	-	-
States, territories,and possessions	29,943,176	31,186,301	-	29,943,176	-	-	-
Political subdivisions of states, territories	20,378,207	21,059,238	-	20,378,207	-	-	-
Special Revenue	159,843,963	174,836,400	-	159,843,963	-	-	-
Industrial & Miscellaneous	1,631,541,708	1,719,128,302	-	1,626,530,358	5,011,350	-	-
Hybrid Securities	29,543,336	29,907,152	-	27,243,336	2,300,000	-	-
Parent, Subs and Affiliates	19,996,115	19,675,366	-	19,996,115	-	-	-
Total bonds	$ 1,893,186,974	$ 1,997,741,718	$ -	$ 1,885,875,624	$ 7,311,350	$ -	$ -
Non-affiliated preferred stock	4,252,920	4,180,800	2,072,120	2,180,800	-	-	-
Non-affiliated common stock	-	-	-	-	-	-	-
Equity index call options	13,907,208	20,274,528	5,441,705	8,465,503	-	-	-
Variable annuity assets (separate accounts)	524,808,884	524,808,884	-	524,808,884	-	-	-
Cash, cash equivalents and short-term investments	130,811,637	130,811,637	130,811,637	-	-	-	-
Policy loans	43,632,943	43,632,943	-	-	43,632,943	-	-
Total financial assets/NAV	$ 2,610,600,566	$ 2,721,450,510	$ 138,325,462	$ 2,421,330,811	$ 50,944,293	$ -	$ -

D. Not Practicable to Estimate Fair Value – The Company has no financial instruments that fall under this classification.

E. NAV Practical Expedient Investments – The Company has no financial instruments that fall under this classification.

Note 21 - Other Items

A. Unusual of Infrequent Items

Admitted disallowed Interest Maintenance Reserve ("IMR"):

As of December 31, 2023, the Company had $11,396,261 of admitted disallowed IMR in aggregate and in the general account.

As of December 31, 2023, the Company had $11,396,261 of admitted disallowed IMR in the general account.

As of December 31, 2023, the calculated adjusted capital and surplus was $402,212,963.

As of December 31, 2023, the percentage of adjusted capital and surplus for which the admitted disallowed IMR represents was 3%.

When the Company sells bonds and recognizes losses due to interest-rate related factors, and the realized losses are transferred to the IMR, the sales proceeds are generally used for reinvestment as governed by prudent asset liability management ("ALM") policies and procedures. Such sales of bonds are intermittently used to meet liquidity needs and managed within the ALM framework.

The Company does not have IMR losses related to fixed income derivatives.

B. The Company had no troubled debt restructuring.

C. The Company has no other disclosures to report.

D. The Company has no business interruption insurance recoveries.

NOTES TO FINANCIAL STATEMENTS

E. The Company has no state transferable or nontransferable tax credits.

F. Subprime Mortgage Related Risk Exposure

(1) Included in determining the Company's exposure to subprime mortgage loans are the debt and equity securities of companies whose principal business includes the origination, securitization, providing of mortgage insurance on, investment in or management of subprime mortgage loans. Also included in such determination are those residential MBS and collateral debt obligations in which the ultimate collateral supporting anticipated cash flows are subprime mortgage loans. In general, we limit the Company's purchases of subprime residential MBS to those securities with AAA ratings and whose underlying collateral is fixed-rate (as opposed to adjustable rate).

(2) The Company does not have any investments with direct exposure in subprime mortgage loans.

(3) Direct exposure to subprime mortgage risk through other investments in the following securities:

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential MBS	$ 58,891,770	$ 59,596,503	$ 53,050,453	$ 37,661
b. Commercial MBS	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs	-	-	-	-
f. Other assets	-	-	-	-
g. Total	$ 58,891,770	$ 59,596,503	$ 53,050,453	$ 37,661

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

G. The Company does not have retained asset accounts.

H. The Company is not an issuer, ceding issuer, or counterparty of insurance-linked securities.

I. The Company has no amount that could be realized on life insurance where the reporting entity is owner and beneficiary or has otherwise obtained rights to control the policy.

Note 22 - Events Subsequent

Management has evaluated all events occurring after December 31, 2023, through the date the financials statements were available to be issued, to determine whether any event required either recognition or disclosure in the financial statements. There have been no subsequent events that have a material financial effect on the Company.

Note 23 - Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?
Yes ( ) No (x) If yes, give full details

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?
Yes ( ) No (x) If yes, give full details

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?
Yes ( ) No (x)

a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the Company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. $0

b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? $0

(2) Does the Company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?
Yes ( ) No (x) If yes, give full details

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction in surplus (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. $0

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?
Yes ( ) No (x)

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? $0

NOTES TO FINANCIAL STATEMENTS

B. Uncollectible Reinsurance

The Company did not write off any uncollectible reinsurance.

C. Commutation of Ceded Reinsurance

The Company was not involved in any commutation of ceded reinsurance.

D. Certified Reinsurer Rating Downgrade or Status Subject to Revocation

The Company has no reinsurance contracts with certified reinsurers.

E., F., G. The Company has no captive reinsurance agreements.

H. Reinsurance Credit

(1) The Company had no reinsurance contracts subject to A-791 that includes a provision which limits the reinsurer's assumption of significant risks identified as A-791.

(2) The Company had no reinsurance contracts not subject to A-791, for which reinsurance accounting was applied and includes a provision that limits the reinsurer's assumption of risk.

(3) The Company had no reinsurance contracts which result in delays in payment.

(4) The Company had no reinsurance accounting credit for any contracts not subject to Appendix 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 where the accounting treatment under statutory accounting principles ("SAP") and under generally accepted accounting principles ("GAAP") is different.

(6) No reinsurance contracts have different GAAP and SAP accounting treatments.

Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 - Change in Incurred Losses and Loss Adjustment Expenses

The Company had no changes in the provision for incurred loss or loss adjustment expense attributable to insured events of prior years.

Note 26 - Intercompany Pooling Arrangements

Not applicable.

Note 27 - Structured Settlements

Not applicable.

Note 28 - Health Care Receivables

Not applicable.

Note 29 - Participating Policies

Not applicable.

Note 30 - Premium Deficiency Reserves

Not applicable.

Note 31 - Reserves for Life Contracts and Annuity Contracts

(1) The Company has no life insurance business in force. Surrender values are not promised in excess of the legally computed reserves.

(2) The Company has no substandard policies in force.

(3) The Company had no insurance in force for which the gross premiums are less than the net premiums according to the valuation standard.

(4) The tabular interest has been determined by the formula as described in the instructions. The tabular less actual reserve released has been determined by the formula as described in the instructions. The tabular cost has been determined by the formula as described in the instructions.

(5) Tabular interest on funds not involving life contingencies is calculated as the product of such valuation rate of interest times the mean of the amount of funds subject to such valuation rate of interest held at the beginning and end of the year of valuation.

(6) The Company has no reserve changes not captured elsewhere.

NOTES TO FINANCIAL STATEMENTS

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

Withdrawal Characteristics of Annuity Actuarial Reserves and Deposit – Type Contract Funds and Other Liabilities Without Life or Disability Contingencies

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	$ 47,044,029	$ -	$ -	$ 47,044,029	2.2%
b. At book value less current surrender charge of 5% or more	125,459,374	-	-	125,459,374	5.9%
c. At fair value	-	-	439,827,876	439,827,876	20.5%
d. Total with market value adjustment or at fair value (total of a through c)	172,503,403	-	439,827,876	612,331,279	28.6%
e. At book value without adjustment (minimal or no charge or adjustment)	1,500,239,407	-	-	1,500,239,407	70.0%
2. Not subject to discretionary withdrawal	30,813,293	-	-	30,813,293	1.4%
3. Total (gross: direct + assumed)	1,703,556,103	-	439,827,876	2,143,383,979	100%
4. Reinsurance ceded	-	-	-	-	
5. Total (net)* (3) - (4)	$ 1,703,556,103	$ -	$ 439,827,876	$ 2,143,383,979	
6. Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 32,802,911	-	-	$ 32,802,911	

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	$ -	$ -	$ -	$ -	0%
b. At book value less current surrender charge of 5% or more	281,505	-	-	281,505	0.2%
c. At fair value	-	-	84,933,212	84,933,212	63.7%
d. Total with market value adjustment or at fair value (total of a through c)	281,505	-	84,933,212	85,214,717	63.9%
e. At book value without adjustment (minimal or no charge or adjustment)	48,173,039	-	-	48,173,039	36.1%
2. Not subject to discretionary withdrawal	-	-	-	-	0%
3. Total (gross: direct + assumed)	48,454,544	-	84,933,212	133,387,756	100.0%
4. Reinsurance ceded	-	-	-	-	
5. Total (net)* (3) - (4)	$ 48,454,544	$ -	$ 84,933,212	$ 133,387,756	
6. Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ -	-	-	$ -	

C. DEPOSIT-TYPE CONTRACTS
(no life contingencies):

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1. Subject to discretionary withdrawal					
a. With market value adjustment	$ -	$ -	$ -	$ -	0.0%
b. At book value less current surrender charge of 5% or more	-	-	-	-	0.0%
c. At fair value	-	-	-	-	0.0%
d. Total with market value adjustment or at fair value (total of a through c)	-	-	-	-	0.0%
e. At book value without adjustment (minimal or no charge or adjustment)	-	-	-	-	0.0%
2. Not subject to discretionary withdrawal	14,535,861	-	-	14,535,861	100.0%
3. Total (gross: direct + assumed)	14,535,861	-	-	14,535,861	100.0%
4. Reinsurance ceded	-	-	-	-	
5. Total (net)* (3) - (4)	$ 14,535,861	$ -	$ -	$ 14,535,861	
6. Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ -	-	-	$ -	

D.

	Amount
Life & Accident & Health Annual Statement:	
1. Exhibit 5, Annuities Section, Total (net)	$ 1,752,010,650
2. Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	-
3. Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	14,535,860
4. Subtotal	1,766,546,510
Separate Accounts Annual Statement:	
5. Exhibit 3, Line 0299999, Column 2	524,761,086
6. Exhibit 3, Line 0399999, Column 2	-
7. Policyholder dividend and coupon accumulations	-
8. Policyholder premiums	-
9. Guaranteed interest contracts	-
10. Other contract deposit funds	-
11. Subtotal	524,761,086
12. Combined Total	$ 2,291,307,596

NOTES TO FINANCIAL STATEMENTS

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

Not applicable.

Note 34 - Premium and Annuity Considerations Deferred and Uncollected

Not applicable.

Note 35 - Separate Accounts

A. Separate Account Activity

1. The Company utilizes separate accounts to record and account for assets and liabilities for individual and group variable annuities. The separate accounts are registered under the Investment Company Act of 1940, as amended, as a unit investment trust. In accordance with the State of Ohio procedures for approving items within the separate accounts, the separate accounts classification of the individual and group variable annuities are supported by Section 3907.15 of the Ohio Revised Code.

2. In accordance with the products and transactions recorded within the separate accounts, all assets are considered legally insulated from the general account and are not chargeable with liabilities incurred in any other business operation of the Company. As of December 31, 2023, and 2022, the Company's separate account statement included legally insulated variable annuity assets of $524,808,884 and $499,092,678, respectively.

3. In accordance with the products/transactions recorded within the separate accounts, some separate account liabilities are guaranteed by the general account. To compensate the general account for the risk taken, the separate account has paid risk charges for guaranteed withdrawal benefits for variable annuity contracts as follows for the past five years:

   a. 2023 $ 261,318
   b. 2022 275,968
   c. 2021 268,779
   d. 2020 286,442
   e. 2019 332,572

   As of December 31, 2023, the general account of the Company had a maximum guarantee for separate account liabilities of $13,802,532 for the guaranteed minimum death benefit of the variable annuity contracts. The total separate account guarantees paid by the general account for the past five years are as follows:

   f. 2023 $ 298,155
   g. 2022 118,770
   h. 2021 226,381
   i. 2020 109,397
   j. 2019 365,933

4. The Company does not engage in securities lending transactions with the separate accounts.

B. General Nature and Characteristics of Separate Accounts Business

The separate and variable accounts held by the Company relate to individual and group variable annuities of a nonguaranteed return nature. The net investment experience of the separate accounts is credited directly to the policyholder and can be positive or negative. These variable annuities generally provide a death benefit of the greater of account value or premium paid, accumulated at 0% to 5%. A minimum guaranteed death benefit is also provided on some contracts which is the highest account value (reduced for partial withdrawals) on a prior contract anniversary. The minimum guaranteed death benefit reserve is held in Exhibit 5. The assets and liabilities of these accounts are carried at fair value.

Information regarding the separate accounts of the Company is as follows:

	Index	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for year ended 12/31/2023	$ -	$ -	$ -	$ 8,777,846	$ 8,777,846
Reserves at 12/31/2023					
(2) For accounts with assets at:					
a. Fair value	$ -	$ -	$ -	$ 524,761,085	$ 524,761,085
b. Amortized cost	-	-	-	-	-
c. Total reserves	$ -	$ -	$ -	$ 524,761,085	$ 524,761,085
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal	$ -	$ -	$ -	$ -	$ -
b. With fair value adjustment	-	-	-	-	-
c. At book value without fair value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
d. At fair value	-	-	-	524,761,085	524,761,085
e. At book value without fair value adjustment and with current surrender charge less than 5%	-	-	-	-	-
f. Subtotal	-	-	-	524,761,085	524,761,085
g. Not subject to discretionary withdrawal	-	-	-	-	-
h. Total	$ -	$ -	$ -	$ 524,761,085	$ 524,761,085
(4) Reserves for asset default risk in lieu of AVR	$ -	$ -	$ -	$ -	$ -

C. The following is a reconciliation of the net transfer to (from) Separate Accounts:

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 8,777,845
b. Transfers from Separate Accounts (Page 4, Line 10)	70,803,116
c. Net transfers to or (from) Separate Accounts (a) - (b)	$ (62,025,271)
(2) Reconciling Adjustments	$ -
(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ (62,025,271)

Note 36 - Loss/Claim Adjustment Expenses

Not applicable.

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? ..... Ohio

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. 12/31/2021

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. 12/31/2021

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). 05/23/2023

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

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 [ ] No [ ] N/A [X]

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, 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
Barings LLC	Charlotte, NC	NO	NO	NO	YES
Baring International Investment Limited	London, UK	NO	NO	NO	YES
Barings Securities LLC	Charlotte, NC	NO	NO	NO	YES
MM Ascend Life Investors Services LLC	Cincinnati, OH	NO	NO	NO	YES
MML Distributors LLC	Springfield, MA	NO	NO	NO	YES
MML Investment Advisors LLC	Springfield, MA	NO	NO	NO	YES
MML Investors Services LLC	Springfield, MA	NO	NO	NO	YES
MML Strategic Distributors LLC	Springfield, MA	NO	NO	NO	YES
The MassMutual Trust Company OCC	Enfield, CT	NO	YES	NO	NO
Flourish Financial LLC	New York, NY	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 depository institution holding company? ..... 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?
KPMG LLP, 191 W. Nationwide Blvd, Suite 500, Columnbus, Ohio 43215

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 [ ] No [X] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain.
Pursuant to Ohio Administrative Code section 3901-1-50 (Model Audit Rule), the Audit Committee of the Board of Directors of Massachusetts Mutual Life Insurance Company, the reporting entity's ultimate parent, serves as its Audit Committee.

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?
Isaac Cezar Hall, 191 Rosa Parks Street, Cincinnati, Ohio 45202, Actuary

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

12.11 Name of real estate holding company ... See 12.2

12.12 Number of parcels involved 29

12.13 Total book/adjusted carrying value .....$ 76,208,031

12.2 If yes, provide explanation
The company has investments in debt securities in 29 parcels, which own or hold real estate indirectly. The statement value at December 31, 2023 of debt is $76,208,031.

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 [X]

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

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

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 [ ] No [X]

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

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 or is likely to 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: ..... $ 2,390

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)
N/A

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. $ 0
25.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 0
25.093 Total payable for securities lending reported on the liability page. $ 0

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 $ 0
26.22 Subject to reverse repurchase agreements $ 0
26.23 Subject to dollar repurchase agreements $ 0
26.24 Subject to reverse dollar repurchase agreements $ 0
26.25 Placed under option agreements $ 0
26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock $ 2,660,023
26.27 FHLB Capital Stock $ 0
26.28 On deposit with states $ 6,566,673
26.29 On deposit with other regulatory bodies $ 0
26.30 Pledged as collateral - excluding collateral pledged to an FHLB $ 0
26.31 Pledged as collateral to FHLB - including assets backing funding agreements $ 0
26.32 Other $ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Restricted by contractual agreements	Various	2,660,023

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 [ ] No [X]

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 [ ]
27.42 Permitted accounting practice Yes [ ] No [ ]
27.43 Other accounting guidance Yes [ ] No [ ]

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 [ ]

- 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 [X] No [ ]

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
Bank of New York Mellon	1 Wall Street, New York, NY 10286

GENERAL INTERROGATORIES

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

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

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

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

1 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
Barings LLC	A

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

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

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
106006	Barings LLC	549300G36F1EZS4MQM37	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		0

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	2,122,168,461	2,019,015,714	(103,152,747)
31.2 Preferred stocks	4,180,800	4,252,920	72,120
31.3 Totals	2,126,349,261	2,023,268,634	(103,080,627)

31.4 Describe the sources or methods utilized in determining the fair values:

The Fair Value of securities is obtained using quoted market prices when available. If not available, estimated fair value is based on values provided by other third-party organizations. If values provided by other third-party organizations are unavailable, fair value is estimated using internal models by discounting future cash flows using observable current market rates applicable to yield, credit quality and maturity of the investment or using quoted market values for comparable investments. Internal inputs used in the determination of fair value include estimated prepayment speeds, default rates, discount rates and collateral values, among others. Structure Characteristics and results of cash flow priority are also considered. .....

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 [X] No [ ]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

.....

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 [ ] No [X]

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 [ ] No [X]

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 [ ] No [X] N/A [ ]

GENERAL INTERROGATORIES

38.1 Does the reporting entity directly hold cryptocurrencies? ..... Yes [ ] No [X]

38.2 If the response to 38.1 is yes, on what schedule are they reported?
.....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? ..... Yes [ ] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?
39.21 Held directly ..... Yes [ ] No [ ]
39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums

OTHER

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

40.2 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

41.1 Amount of payments for legal expenses, if any? .....$ .....

41.2 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

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

42.2 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

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 [ ] No [X]

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

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. ..... $ 0

1.6 Individual policies:

Most current three years:
1.61 Total premium earned ..... $ 0
1.62 Total incurred claims ..... $ 0
1.63 Number of covered lives 0

All years prior to most current three years
1.64 Total premium earned ..... $ 0
1.65 Total incurred claims ..... $ 0
1.66 Number of covered lives 0

1.7 Group policies:

Most current three years:
1.71 Total premium earned ..... $ 0
1.72 Total incurred claims ..... $ 0
1.73 Number of covered lives 0

All years prior to most current three years
1.74 Total premium earned ..... $ 0
1.75 Total incurred claims ..... $ 0
1.76 Number of covered lives 0

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	65,103,143	82,171,565
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	1,756,177,688	2,033,969,838
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

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? ..... $ 47,798

3.4 State the authority under which Separate Accounts are maintained:
State of Ohio Department of Insurance. Also, registered with the Securities and Exchange Commission .....

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

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

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)"? ..... $ .....

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 ..... $ .....
7.2 Total Incurred Claims ..... $ .....
7.3 Number of Covered Lives ....

*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 ..... $ 6,992,626
9.22 Received..... $ .....

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

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: ..... $.....171,550,000

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

12.11 Cash ..... $ 37,800,000
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 [X]

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			0
13.32 Paid claims			0
13.33 Claim liability and reserve (beginning of year)			0
13.34 Claim liability and reserve (end of year)			0
13.35 Incurred claims	0	0	0

GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the 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?
24. Is a medical examination required before issuing benefit certificates to applicants? Yes [ ] No [ ]
25. Are applicants admitted to membership without first being approved by and being initiated in the presence of a local branch by ballot and initiation? Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the members? Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which the money is to be used? 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 amount of outstanding liens that remain in surplus?

Date of Original Lien	Outstanding Lien Amount

NONE

NONE

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 2023	2 2022	3 2021	4 2020	5 2019
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)					
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	0				
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	0				
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0				
7.	Total (Line 21, Col. 10)	0	0	0	0	0
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)	0				
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	0	0	0	0	0
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	0				
15.	Group life (Line 20.4, Col. 3)	0				
16.	Individual annuities (Line 20.4, Col. 4)	52,958,388	62,319,770	77,140,435	102,859,857	143,037,239
17.	Group annuities (Line 20.4, Col. 5)	12,144,755	19,851,795	20,293,203	18,263,366	17,747,176
18.	Accident & Health (Line 20.4, Col. 6)	0	0	0	0	0
19.	Other lines of business (Line 20.4, Col. 8)	0				
20.	Total	65,103,143	82,171,565	97,433,638	121,123,223	160,784,415
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	2,245,275,952	2,487,527,766	2,534,960,535	2,568,754,700	2,585,947,584
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	1,817,768,452	2,103,367,733	2,164,458,575	2,225,483,009	2,236,635,655
23.	Aggregate life reserves (Page 3, Line 1)	1,752,010,647	2,027,100,629	2,110,187,855	2,175,477,858	2,191,204,461
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)	0				
25.	Deposit-type contract funds (Page 3, Line 3)	14,535,861	16,362,774	18,065,509	20,063,641	21,469,850
26.	Asset valuation reserve (Page 3, Line 24.01)	17,977,425	17,915,672	16,219,967	15,548,236	16,107,918
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	425,007,500	381,660,033	368,001,960	340,771,691	346,811,929
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(217,422,646)	(45,579,617)	(22,550,360)	36,563,020	16,019,938
	Risk-Based Capital Analysis					
30.	Total adjusted capital	445,484,925	402,075,705	386,721,927	358,819,927	365,419,846
31.	Authorized control level risk - based capital	18,304,422	28,779,312	19,918,611	18,757,856	18,942,244
	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)	90.6	94.4	87.3	92.7	94.9
33.	Stocks (Lines 2.1 and 2.2)	0.2	0.2	0.3	0.3	0.5
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	0.0				
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0				
36.	Cash, cash equivalents and short-term investments (Line 5)	5.9	1.8	9.1	3.5	1.0
37.	Contract loans (Line 6)	2.0	1.8	1.9	2.0	2.1
38.	Derivatives (Page 2, Line 7)	0.9	1.0	0.7	0.7	0.8
39.	Other invested assets (Line 8)	0.4	0.7	0.7	0.7	0.7
40.	Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)	0.0				
42.	Aggregate write-ins for invested assets (Line 11)	0.0				
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	19,687,457	16,794,115	0	0	0
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	0				
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0				
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated					
50.	Total of above Lines 44 to 49	19,687,457	16,794,115	0	0	0
51.	Total Investment in Parent included in Lines 44 to 49 above					

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2023	2 2022	3 2021	4 2020	5 2019
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	1,131,522	1,690,359	864,002	875,382	1,042,411
53.	Total admitted assets (Page 2, Line 28, Col. 3)	2,770,084,836	2,986,590,444	3,225,731,745	3,232,299,338	3,213,627,705
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	102,480,803	92,553,702	105,178,864	114,117,957	114,578,284
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(4,309,051)	(940,441)	1,920,608	(4,352,034)	(707,618)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	374,135	(603,184)	(330,638)	(2,072,646)	17,727,657
57.	Total of above Lines 54, 55 and 56	98,545,887	91,010,077	106,768,834	107,693,277	131,598,323
	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)	441,325,975	268,556,610	300,706,029	259,014,149	312,629,322
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	0				
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	0				
61.	Increase in A & H reserves (Line 19, Col. 6)					
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	0				
	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	19.9	22.8	21.6	15.9	14.0
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	0.0				
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	0.0				
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)					
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)			XXX	XXX	XXX
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)			XXX	XXX	XXX
70.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	0		XXX	XXX	XXX
71.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	0		XXX	XXX	XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
72.	Individual industrial life (Page 6.1, Col. 2)					
73.	Individual whole life (Page 6.1, Col. 3)					
74.	Individual term life (Page 6.1, Col. 4)					
75.	Individual indexed life (Page 6.1, Col. 5)					
76.	Individual universal life (Page 6.1, Col. 6)					
77.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)					
78.	Individual variable life (Page 6.1, Col. 8)					
79.	Individual variable universal life (Page 6.1, Col. 9)					
80.	Individual credit life (Page 6.1, Col. 10)					
81.	Individual other life (Page 6.1, Col. 11)					
82.	Individual YRT mortality risk only (Page 6.1, Col. 12)					
83.	Group whole life (Page 6.2, Col. 2)					
84.	Group term life (Page 6.2, Col. 3)					
85.	Group universal life (Page 6.2, Col. 4)					
86.	Group variable life (Page 6.2, Col. 5)					
87.	Group variable universal life (Page 6.2, Col. 6)					
88.	Group credit life (Page 6.2, Col. 7)					
89.	Group other life (Page 6.2, Col. 8)					
90.	Group YRT mortality risk only (Page 6.2, Col. 9)					
91.	Individual deferred fixed annuities (Page 6.3, Col. 2)	13,496,361	7,426,395	10,718,380	13,710,553	11,692,252
92.	Individual deferred indexed annuities (Page 6.3, Col. 3)	19,180,221	13,369,197	6,477,544	10,360,837	2,233,642
93.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	6,036,362	4,745,206	4,925,855	5,565,447	4,024,504
94.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)	0	0	0	0	0
95.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	(80,372)	442,488	(270,209)	647,906	527,725
96.	Individual other annuities (Page 6.3, Col. 7)	0	0	0	0	0
97.	Group deferred fixed annuities (Page 6.4, Col. 2)	1,455,717	1,391,343	1,459,155	1,561,056	1,280,685
98.	Group deferred indexed annuities (Page 6.4, Col. 3)	0	0	0	0	0
99.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)	4,140,162	(2,343,344)	2,883,301	1,477,346	1,198,612
100.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)	0	0	0	0	0
101.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	0	0	0	0	0
102.	Group other annuities (Page 6.4, Col. 7)	0	0	0	0	0
103.	A & H-comprehensive individual (Page 6.5, Col. 2)					
104.	A & H-comprehensive group (Page 6.5, Col. 3)					
105.	A & H-Medicare supplement (Page 6.5, Col. 4)					
106.	A & H-vision only (Page 6.5, Col. 5)					
107.	A & H-dental only (Page 6.5, Col. 6)					
108.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
109.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
110.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
111.	A & H-credit (Page 6.5, Col. 10)					
112.	A & H-disability income (Page 6.5, Col. 11)					
113.	A & H-long-term care (Page 6.5, Col. 12)					
114.	A & H-other (Page 6.5, Col. 13)					
115.	Aggregate of all other lines of business (Page 6, Col. 8)	0	0	0	0	0
116.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
117.	Total (Page 6, Col. 1)	44,228,451	25,031,285	26,194,026	33,323,145	20,957,420

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 [X]

If no, please explain: The Company was not a party to a merger.

LIFE INSURANCE (STATE PAGE) (Continued)[b]

NAIC Group Code 0435 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2023 NAIC Company Code 93661

	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
		14	15	16	17	18	19	20	21							
Line of Business	Incurred During Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
2. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Universal with secondary guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
9. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
10. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
11. Total Individual Life	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Group Life																
12. Whole	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Term	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Variable	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
16. Variable universal	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Credit	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0 (a)
18. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
19. Total Group Life	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Individual Annuities																
20. Fixed	6,617,030	214	7,277,552	0	0	0	0	214	7,277,552	2,801,444	0	0	(2,917)	(106,795,392)	37,161	784,441,332
21. Indexed	5,415,474	143	7,465,731	0	0	0	0	143	7,465,731	1,313,632	0	0	(2,535)	(86,178,749)	30,530	809,063,538
22. Variable with guarantees	3,995,946	20	3,995,946	0	0	0	0	20	3,995,946	0	0	0	(1,030)	(1,592,361)	10,858	543,069,532
23. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
24. Life contingent payout	93,358	5	93,358	0	0	0	0	5	93,358	0	10	734,668	(17)	(731,756)	245	7,889,685
25. Other (f)	0	0	0	0	0	0	0	0	0	0	51	2,552,241	(105)	(4,379,154)	553	14,535,859
26. Total Individual Annuities	16,121,808	382	18,832,587	0	0	0	0	382	18,832,587	4,115,076	61	3,286,909	(6,604)	(199,677,412)	79,347	2,158,999,946
Group Annuities																
27. Fixed	60,053	6	51,444	0	0	0	0	6	51,444	51,966	0	0	(140)	(61,158,525)	1,445	26,800,276
28. Indexed	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
29. Variable with guarantees	133,105	6	133,105	0	0	0	0	6	133,105	0	0	0	(203)	4,044,693	2,331	106,508,040
30. Variable without guarantees	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Life contingent payout	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
32. Other (f)	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
33. Total Group Annuities	193,158	12	184,549	0	0	0	0	12	184,549	51,966	0	0	(343)	(57,113,832)	3,776	133,308,316
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	0
47. TOTAL	16,314,966	394	19,017,136	0	0	0	0	394	19,017,136	4,167,042	61	3,286,909	(6,947)	(256,791,244)	83,123	2,292,308,262

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

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: .....0 2) covering number of lives: .....0 3) face amount $ 0

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ .....0 Group: $ .....0 Total: $ 0

(d) 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

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 0

(f) Certain Separate Account products are included in "Other" product categories in the table(s) above:

1. Individual Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
2. Group Life - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
3. Individual Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0
4. Group Annuities - Other includes the following amounts related to Separate Account policies: Column 1) $ .....0 Column 7) $ .....0 Column 12) $ 0

Exhibit of Life Insurance

N O N E

Exhibit of Life Insurance - Part 2

N O N E

Exhibit of Life Insurance - Part 3

N O N E

Exhibit of Life Insurance - Part 4

N O N E

Exhibit of Life Insurance - Part 5

N O N E

Exhibit of Life Insurance - Part 6

N O N E

Exhibit of Life Insurance - Part 7

N O N E

Exhibit of Life Insurance - Policies with Disability Provisions

N O N E

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	0	0	0	0
2. Issued during year				
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	0	0	0	0
Deductions during year:				
6. Decreased (net)				
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	0	0	0	0
9. In force end of year (line 5 minus line 8)	0	0	0	0
10. Amount on deposit		(a)		(a)
11. Income now payable				
12. Amount of income payable	(a)	(a)	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	859	85,132	604	4,120
2. Issued during year	61			
3. Reinsurance assumed				
4. Increased during year (net)				
5. Totals (Lines 1 to 4)	920	85,132	604	4,120
Deductions during year:				
6. Decreased (net)	122	6,583		344
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	122	6,583	0	344
9. In force end of year (line 5 minus line 8)	798	78,549	604	3,776
Income now payable:				
10. Amount of income payable	(a) 5,365,517	XXX	XXX	(a)
Deferred fully paid:				
11. Account balance	XXX	(a) 148,206,590	XXX	(a)
Deferred not fully paid:				
12. Account balance	XXX	(a) 1,988,819,062	XXX	(a) 133,316,413

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	0		0		0	
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)	0	XXX	0	XXX	0	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)		XXX		XXX		XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)	0	XXX	0	XXX	0	XXX
10. In force end of year (line 5 minus line 9)	0	(a)	0	(a)	0	(a)

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	0	0
2. Issued during year		
3. Reinsurance assumed		
4. Increased during year (net)		
5. Totals (Lines 1 to 4)	0	0
Deductions During Year:		
6. Decreased (net)		
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)	0	0
9. In force end of year (line 5 minus line 8)	0	0
10. Amount of account balance	(a)	(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	4,867,381
2.	Current year's realized pre-tax capital gains/(losses) of $ (20,676,563) transferred into the reserve net of taxes of $ (4,342,078)	(16,334,485)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	0
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	(11,467,104)
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	(70,843)
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	(11,396,261)

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.	2023	1,224,903	(1,295,747)	0	(70,843)
2.	2024	953,251	(2,337,752)	0	(1,384,502)
3.	2025	692,677	(2,103,750)	0	(1,411,073)
4.	2026	469,728	(1,915,413)	0	(1,445,685)
5.	2027	351,575	(1,726,504)	0	(1,374,929)
6.	2028	302,321	(1,510,906)	0	(1,208,586)
7.	2029	251,246	(1,307,916)	0	(1,056,670)
8.	2030	195,386	(1,086,600)	0	(891,214)
9.	2031	139,768	(848,330)	0	(708,561)
10.	2032	102,715	(612,666)	0	(509,951)
11.	2033	79,410	(361,156)	0	(281,745)
12.	2034	51,833	(211,505)	0	(159,672)
13.	2035	27,110	(180,387)	0	(153,277)
14.	2036	7,672	(150,427)	0	(142,755)
15.	2037	(2,799)	(113,307)	0	(116,106)
16.	2038	(3,911)	(76,335)	0	(80,246)
17.	2039	(3,051)	(59,902)	0	(62,953)
18.	2040	(1,073)	(61,921)	0	(62,994)
19.	2041	1,262	(64,962)	0	(63,700)
20.	2042	3,513	(68,157)	0	(64,645)
21.	2043	5,082	(71,160)	0	(66,079)
22.	2044	5,203	(66,173)	0	(60,970)
23.	2045	4,860	(51,932)	0	(47,073)
24.	2046	3,840	(36,516)	0	(32,676)
25.	2047	2,742	(20,965)	0	(18,223)
26.	2048	1,628	(4,374)	0	(2,746)
27.	2049	517	3,584	0	4,101
28.	2050	(28)	2,840	0	2,812
29.	2051	0	2,096	0	2,096
30.	2052	0	1,352	0	1,352
31.	2053 and Later		406	0	406
32.	Total (Lines 1 to 31)	4,867,380	(16,334,485)	0	(11,467,105)

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	17,829,299	0	17,829,299	0	86,374	86,374	17,915,673
2. Realized capital gains/(losses) net of taxes - General Account	(1,226,608)		(1,226,608)		(678,699)	(678,699)	(1,905,307)
3. Realized capital gains/(losses) net of taxes - Separate Accounts			0			0	0
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	178,941		178,941	(60)	195,194	195,134	374,075
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts			0			0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves			0			0	0
7. Basic contribution	3,567,257	0	3,567,257	0	10,073	10,073	3,577,330
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	20,348,889	0	20,348,889	(60)	(387,058)	(387,118)	19,961,771
9. Maximum reserve	17,977,425	0	17,977,425	0	52,600	52,600	18,030,025
10. Reserve objective	10,391,584	0	10,391,584	0	29,881	29,881	10,421,465
11. 20% of (Line 10 - Line 8)	(1,991,461)	0	(1,991,461)	12	83,388	83,400	(1,908,061)
12. Balance before transfers (Lines 8 + 11)	18,357,428	0	18,357,428	(48)	(303,671)	(303,719)	18,053,709
13. Transfers			0			0	0
14. Voluntary contribution			0			0	0
15. Adjustment down to maximum/up to zero	(380,003)		(380,003)	50	303,670	303,720	(76,283)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	17,977,425	0	17,977,425	2	(1)	1	17,977,426

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	949,430	XXX	XXX	949,430	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	367,598,258	XXX	XXX	367,598,258	0.0002	73,520	0.0007	257,319	0.0013	477,878
2.2	1	NAIC Designation Category 1.B	63,999,225	XXX	XXX	63,999,225	0.0004	25,600	0.0011	70,399	0.0023	147,198
2.3	1	NAIC Designation Category 1.C	156,082,652	XXX	XXX	156,082,652	0.0006	93,650	0.0018	280,949	0.0035	546,289
2.4	1	NAIC Designation Category 1.D	63,529,011	XXX	XXX	63,529,011	0.0007	44,470	0.0022	139,764	0.0044	279,528
2.5	1	NAIC Designation Category 1.E	58,702,614	XXX	XXX	58,702,614	0.0009	52,832	0.0027	158,497	0.0055	322,864
2.6	1	NAIC Designation Category 1.F	171,012,309	XXX	XXX	171,012,309	0.0011	188,114	0.0034	581,442	0.0068	1,162,884
2.7	1	NAIC Designation Category 1.G	247,896,966	XXX	XXX	247,896,966	0.0014	347,056	0.0042	1,041,167	0.0085	2,107,124
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	1,128,821,035	XXX	XXX	1,128,821,035	XXX	825,241	XXX	2,529,537	XXX	5,043,765
3.1	2	NAIC Designation Category 2.A	316,206,932	XXX	XXX	316,206,932	0.0021	664,035	0.0063	1,992,104	0.0105	3,320,173
3.2	2	NAIC Designation Category 2.B	332,925,032	XXX	XXX	332,925,032	0.0025	832,313	0.0076	2,530,230	0.0127	4,228,148
3.3	2	NAIC Designation Category 2.C	195,654,136	XXX	XXX	195,654,136	0.0036	704,355	0.0108	2,113,065	0.0180	3,521,774
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	844,786,100	XXX	XXX	844,786,100	XXX	2,200,702	XXX	6,635,399	XXX	11,070,095
4.1	3	NAIC Designation Category 3.A	3,774,542	XXX	XXX	3,774,542	0.0069	26,044	0.0183	69,074	0.0262	98,893
4.2	3	NAIC Designation Category 3.B	1,220,721	XXX	XXX	1,220,721	0.0099	12,085	0.0264	32,227	0.0377	46,021
4.3	3	NAIC Designation Category 3.C	4,960,361	XXX	XXX	4,960,361	0.0131	64,981	0.0350	173,613	0.0500	248,018
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	9,955,624	XXX	XXX	9,955,624	XXX	103,110	XXX	274,914	XXX	392,932
5.1	4	NAIC Designation Category 4.A	3,751,449	XXX	XXX	3,751,449	0.0184	69,027	0.0430	161,312	0.0615	230,714
5.2	4	NAIC Designation Category 4.B	3,547,723	XXX	XXX	3,547,723	0.0238	84,436	0.0555	196,899	0.0793	281,334
5.3	4	NAIC Designation Category 4.C	2,182,835	XXX	XXX	2,182,835	0.0310	67,668	0.0724	158,037	0.1034	225,705
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	9,482,007	XXX	XXX	9,482,007	XXX	221,130	XXX	516,248	XXX	737,754
6.1	5	NAIC Designation Category 5.A	3,663,323	XXX	XXX	3,663,323	0.0472	172,909	0.0846	309,917	0.1410	516,529
6.2	5	NAIC Designation Category 5.B	0	XXX	XXX	0	0.0663	0	0.1188	0	0.1980	0
6.3	5	NAIC Designation Category 5.C	84,197	XXX	XXX	84,197	0.0836	7,039	0.1498	12,613	0.2496	21,016
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	3,747,520	XXX	XXX	3,747,520	XXX	179,948	XXX	322,530	XXX	537,544
7.	6	NAIC 6		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	1,997,741,716	XXX	XXX	1,997,741,716	XXX	3,530,131	XXX	10,278,627	XXX	17,782,090
		PREFERRED STOCKS										
10.	1	Highest Quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
11.	2	High Quality	4,180,800	XXX	XXX	4,180,800	0.0021	8,780	0.0064	26,757	0.0106	44,316
12.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
13.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
15.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	4,180,800	XXX	XXX	4,180,800	XXX	8,780	XXX	26,757	XXX	44,316

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A		XXX	XXX	0	0.0002	0	0.0007	0	0.0013	0
19.2	1	NAIC Designation Category 1.B		XXX	XXX	0	0.0004	0	0.0011	0	0.0023	0
19.3	1	NAIC Designation Category 1.C		XXX	XXX	0	0.0006	0	0.0018	0	0.0035	0
19.4	1	NAIC Designation Category 1.D		XXX	XXX	0	0.0007	0	0.0022	0	0.0044	0
19.5	1	NAIC Designation Category 1.E		XXX	XXX	0	0.0009	0	0.0027	0	0.0055	0
19.6	1	NAIC Designation Category 1.F		XXX	XXX	0	0.0011	0	0.0034	0	0.0068	0
19.7	1	NAIC Designation Category 1.G		XXX	XXX	0	0.0014	0	0.0042	0	0.0085	0
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
20.1	2	NAIC Designation Category 2.A	10,734,138	XXX	XXX	10,734,138	0.0021	22,542	0.0063	67,625	0.0105	112,708
20.2	2	NAIC Designation Category 2.B		XXX	XXX	0	0.0025	0	0.0076	0	0.0127	0
20.3	2	NAIC Designation Category 2.C		XXX	XXX	0	0.0036	0	0.0108	0	0.0180	0
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	10,734,138	XXX	XXX	10,734,138	XXX	22,542	XXX	67,625	XXX	112,708
21.1	3	NAIC Designation Category 3.A		XXX	XXX	0	0.0069	0	0.0183	0	0.0262	0
21.2	3	NAIC Designation Category 3.B		XXX	XXX	0	0.0099	0	0.0264	0	0.0377	0
21.3	3	NAIC Designation Category 3.C		XXX	XXX	0	0.0131	0	0.0350	0	0.0500	0
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1	4	NAIC Designation Category 4.A		XXX	XXX	0	0.0184	0	0.0430	0	0.0615	0
22.2	4	NAIC Designation Category 4.B		XXX	XXX	0	0.0238	0	0.0555	0	0.0793	0
22.3	4	NAIC Designation Category 4.C		XXX	XXX	0	0.0310	0	0.0724	0	0.1034	0
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
23.1	5	NAIC Designation Category 5.A		XXX	XXX	0	0.0472	0	0.0846	0	0.1410	0
23.2	5	NAIC Designation Category 5.B		XXX	XXX	0	0.0663	0	0.1188	0	0.1980	0
23.3	5	NAIC Designation Category 5.C		XXX	XXX	0	0.0836	0	0.1498	0	0.2496	0
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24.	6	NAIC 6		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	10,734,138	XXX	XXX	10,734,138	XXX	22,542	XXX	67,625	XXX	112,708
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	10,863,417	XXX	XXX	10,863,417	0.0005	5,432	0.0016	17,381	0.0033	35,849
27.	1	Highest Quality	745,559	XXX	XXX	745,559	0.0005	373	0.0016	1,193	0.0033	2,460
28.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.		Total Derivative Instruments	11,608,976	XXX	XXX	11,608,976	XXX	5,804	XXX	18,574	XXX	38,310
34.		Total (Lines 9 + 17 + 25 + 33)	2,024,265,630	XXX	XXX	2,024,265,630	XXX	3,567,257	XXX	10,391,584	XXX	17,977,425

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	0.0011	0	0.0057	0	0.0074	0
36.		Farm Mortgages - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
37.		Farm Mortgages - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential Mortgages - All Other			XXX	0	0.0015	0	0.0034	0	0.0046	0
42.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
44.		Commercial Mortgages - All Other - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
45.		Commercial Mortgages - All Other - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other			XXX	0	0.0029	0	0.0066	0	0.0103	0
51.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0149	0	0.0149	0
56.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
59.		Schedule DA Mortgages			XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	0	XXX	XXX	0	0.0000	0	0.1215 (a)	0	0.1215 (a)	0
2.		Unaffiliated - Private		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
3.		Federal Home Loan Bank		XXX	XXX	0	0.0000	0	0.0061	0	0.0097	0
4.		Affiliated - Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations				0	XXX		XXX		XXX	
6.		Fixed Income - Highest Quality				0	XXX		XXX		XXX	
7.		Fixed Income - High Quality				0	XXX		XXX		XXX	
8.		Fixed Income - Medium Quality				0	XXX		XXX		XXX	
9.		Fixed Income - Low Quality				0	XXX		XXX		XXX	
10.		Fixed Income - Lower Quality				0	XXX		XXX		XXX	
11.		Fixed Income - In/Near Default				0	XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public				0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private				0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate				0	(b)	0	(b)	0	(b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16.		Affiliated - All Other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17.		Total Common Stock (Sum of Lines 1 through 16)	0	0	0	0	XXX	0	XXX	0	XXX	0
		REAL ESTATE										
18.		Home Office Property (General Account only)				0	0.0000	0	0.0912	0	0.0912	0
19.		Investment Properties				0	0.0000	0	0.0912	0	0.0912	0
20.		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1337	0	0.1337	0
21.		Total Real Estate (Sum of Lines 18 through 20)	0	0	0	0	XXX	0	XXX	0	XXX	0
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	4,756,409	XXX	XXX	4,756,409	0.0005	2,378	0.0016	7,610	0.0033	15,696
31.	2	High Quality	3,217,675	XXX	XXX	3,217,675	0.0021	6,757	0.0064	20,593	0.0106	34,107
32.	3	Medium Quality	0	XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality	0	XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality	14,877	XXX	XXX	14,877	0.0630	937	0.1128	1,678	0.1880	2,797
35.	6	In or Near Default	0	XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR	0	XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	7,988,961	XXX	XXX	7,988,961	XXX	10,073	XXX	29,882	XXX	52,600
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
40.		Mortgages - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other		XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other			XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total Affiliated (Sum of Lines 38 through 55)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57.		Unaffiliated - In Good Standing With Covenants			XXX	0	(c)	0	(c)	0	(c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior			XXX	0	0.0040	0	0.0114	0	0.0149	0
60.		Unaffiliated - In Good Standing All Other			XXX	0	0.0069	0	0.0200	0	0.0257	0
61.		Unaffiliated - Overdue, Not in Process			XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure			XXX	0	0.0000	0	0.1942	0	0.1942	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
							5	6	7	8	9	10
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
66.		Unaffiliated Private		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
67.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69.		Affiliated Other - All Other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)				0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties				0	0.0000	0	0.0912	0	0.0912	0
73		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	0	0	0	0	XXX	0	XXX	0	XXX	0
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0			0	0.0063	0	0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	0			0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit	0			0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated	(4)	XXX	XXX	(4)	0.0000	0	0.1580	(1)	0.1580	(1)
82.		Fixed Income Instruments - Affiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
83.		Common Stock - Unaffiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
84.		Common Stock - Affiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
85.		Preferred Stock - Unaffiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
86.		Preferred Stock - Affiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
87.		Real Estate - Unaffiliated				0	0.0000	0	0.1580	0	0.1580	0
88.		Real Estate - Affiliated				0	0.0000	0	0.1580	0	0.1580	0
89.		Mortgage Loans - Unaffiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
90.		Mortgage Loans - Affiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
91.		Other - Unaffiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
92.		Other - Affiliated		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	(4)	0	0	(4)	XXX	0	XXX	(1)	XXX	(1)
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments		XXX		0	0.0000	0	0.0042	0	0.0042	0
95.		NAIC 2 Working Capital Finance Investments		XXX		0	0.0000	0	0.0137	0	0.0137	0
96.		Other Invested Assets - Schedule BA		XXX		0	0.0000	0	0.1580	0	0.1580	0
97.		Other Short-Term Invested Assets - Schedule DA		XXX		0	0.0000	0	0.1580	0	0.1580	0
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	0	XXX	0	0	XXX	0	XXX	0	XXX	0
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	7,988,957	0	0	7,988,957	XXX	10,073	XXX	29,881	XXX	52,600

(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 - Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

Schedule S - Part 1 - Section 1

N O N E

Schedule S - Part 1 - Section 2

N O N E

Schedule S - Part 2

N O N E

Schedule S - Part 3 - Section 1

N O N E

Schedule S - Part 3 - Section 2

N O N E

Schedule S - Part 4

N O N E

Schedule S - Part 4 - Bank Footnote

N O N E

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

Schedule S - Part 6

N O N E

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)	2,204,630,583		2,204,630,583
2.	Reinsurance (Line 16)	0	0	0
3.	Premiums and considerations (Line 15)	0	0	0
4.	Net credit for ceded reinsurance	XXX	0	0
5.	All other admitted assets (balance)	40,645,369		40,645,369
6.	Total assets excluding Separate Accounts (Line 26)	2,245,275,952	0	2,245,275,952
7.	Separate Account assets (Line 27)	524,808,884		524,808,884
8.	Total assets (Line 28)	2,770,084,836	0	2,770,084,836
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	1,752,010,647	0	1,752,010,647
10.	Liability for deposit-type contracts (Line 3)	14,535,861		14,535,861
11.	Claim reserves (Line 4)	4,167,041	0	4,167,041
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	0		0
13.	Premium & annuity considerations received in advance (Line 8)	0		0
14.	Other contract liabilities (Line 9)	0		0
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	0	0	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	0		0
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0		0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			0
19.	All other liabilities (balance)	47,054,903		47,054,903
20.	Total liabilities excluding Separate Accounts (Line 26)	1,817,768,452	0	1,817,768,452
21.	Separate Account liabilities (Line 27)	524,808,884		524,808,884
22.	Total liabilities (Line 28)	2,342,577,336	0	2,342,577,336
23.	Capital & surplus (Line 38)	427,507,500	XXX	427,507,500
24.	Total liabilities, capital & surplus (Line 39)	2,770,084,836	0	2,770,084,836
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	0		
26.	Claim reserves	0		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	0		
29.	Liability for deposit-type contracts	0		
30.	Other contract liabilities	0		
31.	Reinsurance ceded assets	0		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	0		
34.	Premiums and considerations	0		
35.	Reinsurance in unauthorized companies	0		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	0		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	0		
40.	Total ceded reinsurance payable/offsets	0		
41.	Total net credit for ceded reinsurance	0		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only: Life Contracts 2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5 (b)	7 Deposit-Type Contracts
1. Alabama	AL	L	0	261,528		0	261,528	
2. Alaska	AK	L	0	4,350		0	4,350	
3. Arizona	AZ	L	0	469,366		0	469,366	
4. Arkansas	AR	L	0	82,599		0	82,599	
5. California	CA	L	0	9,867,620		0	9,867,620	
6. Colorado	CO	L	0	168,265		0	168,265	
7. Connecticut	CT	L	0	880,010		0	880,010	
8. Delaware	DE	L	0	20,250		0	20,250	
9. District of Columbia	DC	L	0	24,894		0	24,894	
10. Florida	FL	L	0	5,363,348		0	5,363,348	
11. Georgia	GA	L	0	300,522		0	300,522	
12. Hawaii	HI	L	0	794,243		0	794,243	
13. Idaho	ID	L	0	228,397		0	228,397	
14. Illinois	IL	L	0	1,942,283		0	1,942,283	
15. Indiana	IN	L	0	482,237		0	482,237	
16. Iowa	IA	L	0	309,512		0	309,512	
17. Kansas	KS	L	0	88,729		0	88,729	
18. Kentucky	KY	L	0	638,154		0	638,154	
19. Louisiana	LA	L	0	227,079		0	227,079	
20. Maine	ME	L	0	622,182		0	622,182	
21. Maryland	MD	L	0	203,050		0	203,050	
22. Massachusetts	MA	L	0	2,047,217		0	2,047,217	
23. Michigan	MI	L	0	2,041,841		0	2,041,841	
24. Minnesota	MN	L	0	277,331		0	277,331	
25. Mississippi	MS	L	0	199,139		0	199,139	
26. Missouri	MO	L	0	206,479		0	206,479	
27. Montana	MT	L	0	370,340		0	370,340	
28. Nebraska	NE	L	0	69,638		0	69,638	
29. Nevada	NV	L	0	1,052,826		0	1,052,826	
30. New Hampshire	NH	L	0	191,141		0	191,141	
31. New Jersey	NJ	L	0	1,935,773		0	1,935,773	
32. New Mexico	NM	L	0	182,616		0	182,616	
33. New York	NY	N	0	54,347		0	54,347	
34. North Carolina	NC	L	0	11,462,298		0	11,462,298	
35. North Dakota	ND	L	0	46,038		0	46,038	
36. Ohio	OH	L	0	5,606,460		0	5,606,460	
37. Oklahoma	OK	L	0	33,116		0	33,116	
38. Oregon	OR	L	0	142,353		0	142,353	
39. Pennsylvania	PA	L	0	992,092		0	992,092	
40. Rhode Island	RI	L	0	636,836		0	636,836	
41. South Carolina	SC	L	0	369,704		0	369,704	
42. South Dakota	SD	L	0	19,225		0	19,225	
43. Tennessee	TN	L	0	2,727,344		0	2,727,344	
44. Texas	TX	L	0	7,915,358		0	7,915,358	
45. Utah	UT	L	0	1,147,949		0	1,147,949	
46. Vermont	VT	N	0	40,738		0	40,738	
47. Virginia	VA	L	0	493,463		0	493,463	
48. Washington	WA	L	0	1,573,437		0	1,573,437	
49. West Virginia	WV	L	0	47,650		0	47,650	
50. Wisconsin	WI	L	0	215,462		0	215,462	
51. Wyoming	WY	L	0	25,364		0	25,364	
52. American Samoa	AS	N	0	0			0	
53. Guam	GU	N	0	0			0	
54. Puerto Rico	PR	N	0	0			0	
55. U.S. Virgin Islands	VI	N	0	150		0	150	
56. Northern Mariana Islands	MP	N	0	0			0	
57. Canada	CAN	N	0	0			0	
58. Aggregate Other Alien	OT	XXX	0	800	0	0	800	0
59. Subtotal		XXX	0	65,103,143	0	0	65,103,143	0
90. Reporting entity contributions for employee benefits plans		XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX					0	
94. Aggregate or other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	0	65,103,143	0	0	65,103,143	0
96. Plus reinsurance assumed		XXX					0	
97 Totals (All Business)		XXX	0	65,103,143	0	0	65,103,143	0
98. Less reinsurance ceded		XXX					0	
99. Totals (All Business) less Reinsurance Ceded		XXX	0	65,103,143	(c) 0	0	65,103,143	0
DETAILS OF WRITE-INS								
58001. Other Alien		XXX		800			800	
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	0	800	0	0	800	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 49
2. R - Registered - Non-domiciled RRGs 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state 0
4. Q - Qualified - Qualified or accredited reinsurer 0
5. N - None of the above - Not allowed to write business in the state 8

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Premiums and annuity considerations are allocated on the residencesof policyholders

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Col. 6.

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

			Direct Business Only					
	States, Etc.		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	0	261,528			0	261,528
2.	Alaska	AK	0	4,350			0	4,350
3.	Arizona	AZ	0	469,366			0	469,366
4.	Arkansas	AR	0	82,599			0	82,599
5.	California	CA	0	9,867,620			0	9,867,620
6.	Colorado	CO	0	168,265			0	168,265
7.	Connecticut	CT	0	880,010			0	880,010
8.	Delaware	DE	0	20,250			0	20,250
9.	District of Columbia	DC	0	24,894			0	24,894
10.	Florida	FL	0	5,363,348			0	5,363,348
11.	Georgia	GA	0	300,522			0	300,522
12.	Hawaii	HI	0	794,243			0	794,243
13.	Idaho	ID	0	228,397			0	228,397
14.	Illinois	IL	0	1,942,283			0	1,942,283
15.	Indiana	IN	0	482,237			0	482,237
16.	Iowa	IA	0	309,512			0	309,512
17.	Kansas	KS	0	88,729			0	88,729
18.	Kentucky	KY	0	638,154			0	638,154
19.	Louisiana	LA	0	227,079			0	227,079
20.	Maine	ME	0	622,182			0	622,182
21.	Maryland	MD	0	203,050			0	203,050
22.	Massachusetts	MA	0	2,047,217			0	2,047,217
23.	Michigan	MI	0	2,041,841			0	2,041,841
24.	Minnesota	MN	0	277,331			0	277,331
25.	Mississippi	MS	0	199,139			0	199,139
26.	Missouri	MO	0	206,479			0	206,479
27.	Montana	MT	0	370,340			0	370,340
28.	Nebraska	NE	0	69,638			0	69,638
29.	Nevada	NV	0	1,052,826			0	1,052,826
30.	New Hampshire	NH	0	191,141			0	191,141
31.	New Jersey	NJ	0	1,935,773			0	1,935,773
32.	New Mexico	NM	0	182,616			0	182,616
33.	New York	NY	0	54,347			0	54,347
34.	North Carolina	NC	0	11,462,298			0	11,462,298
35.	North Dakota	ND	0	46,038			0	46,038
36.	Ohio	OH	0	5,606,460			0	5,606,460
37.	Oklahoma	OK	0	33,116			0	33,116
38.	Oregon	OR	0	142,353			0	142,353
39.	Pennsylvania	PA	0	992,092			0	992,092
40.	Rhode Island	RI	0	636,836			0	636,836
41.	South Carolina	SC	0	369,704			0	369,704
42.	South Dakota	SD	0	19,225			0	19,225
43.	Tennessee	TN	0	2,727,344			0	2,727,344
44.	Texas	TX	0	7,915,358			0	7,915,358
45.	Utah	UT	0	1,147,949			0	1,147,949
46.	Vermont	VT	0	40,738			0	40,738
47.	Virginia	VA	0	493,463			0	493,463
48.	Washington	WA	0	1,573,437			0	1,573,437
49.	West Virginia	WV	0	47,650			0	47,650
50.	Wisconsin	WI	0	215,462			0	215,462
51.	Wyoming	WY	0	25,364			0	25,364
52.	American Samoa	AS	0	0			0	0
53.	Guam	GU	0	0			0	0
54.	Puerto Rico	PR	0	0			0	0
55.	U.S. Virgin Islands	VI	0	150			0	150
56.	Northern Mariana Islands	MP	0	0			0	0
57.	Canada	CAN	0	0			0	0
58.	Aggregate Other Alien	OT	0	800			0	800
59.	Total		0	65,103,143	0	0	0	65,103,143

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

PART 1 – ORGANIZATIONAL CHART

The following entities are general partner level or above of **Massachusetts Mutual Life Insurance Company** (Parent)

	Federal Tax ID	NAIC Co Code	State of Domicile
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Special Situations Investor LLC	None		Delaware
CM Life Mortgage Lending LLC	None		Delaware
CML Mezzanine Investor III, LLC	None		Delaware
CML Global Capabilities LLC	None		Delaware
MM Global Capabilities I LLC	None		Delaware
MassMutual Global Business Services India LLP	None		India
MM Global Capabilities (Netherlands) B.V.	None		Netherlands
MassMutual Global Business Services Romania S.R.L.	None		Romania
MM Global Capabilities II LLC	None		Delaware
MM Global Capabilities III LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
Lyme Adirondack Timber Sales, LLC	None		Delaware
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
ITPS Holding LLC	None		Delaware
HITPS LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
MassMutual Ventures US IV GP, LLC*	None		Delaware
MassMutual Ventures US IV, L.P.	None		Delaware
MassMutual Ventures US IV, LLC	None		Delaware
MassMutual Ventures Europe/APAC I GP, LLC	None		Delaware
MassMutual Ventures Europe/APAC I GP, L.P.	None		Cayman Islands
MassMutual Ventures Europe/APAC I L.P.	None		Cayman Islands

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Counterpointe Sustainable Advisors LLC	None		Delaware
CSA Intermediate Holdco LLC	None		Delaware
Counterpointe Trust Services LLC	None		Delaware
CP PACE LLC	None		Delaware
CSA Employee Services Company LLC	None		Delaware
Counterpointe Sustainable Real Estate II LLC	None		Delaware
Counterpointe Energy Solutions II LLC	None		Delaware
Counterpointe Energy Solutions (CA) II LLC	27-0105644		Delaware
Counterpointe Energy Solutions (FL) II LLC	None		Delaware
Counterpointe Energy Solutions (IL) LLC	None		Delaware
Loop-Counterpointe PACE LLC	None		Delaware
Counterpointe Energy Services LLC	None		Delaware
JFIN Parent LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Fund III LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
Apex Credit Partners LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
JCM GP I LLC	None		Delaware
JCP Direct Lending CLO 2022 LLC	None		Delaware
Jefferies Direct Lending Europe SCSp SICAV-RAIF	None		Luxembourg
Jefferies Credit Management Holdings LLC	None		Delaware
Senior Credit Investments, LLC	None		Delaware
JDLF GP (Europe) S.a.r.l	None		Luxembourg
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
JDLF II GP LLC	None		Delaware
JDLF II GP LP	None		Delaware
Jefferies Direct Lending Fund II C LP	None		Delaware
Jefferies DLF 2 C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund II C SPE LLC	None		Delaware
JCP Direct Lending CLO 2023-1 LLC	None		Delaware
JCP Direct Lending CLO 2023 Ltd.	None		Jersey Channel Islands
JCP GP I LLC	None		Delaware
Jefferies Private Credit BDC Inc.	None		Maryland
Jefferies Senior Lending LLC	None		Delaware
Jefferies Credit Partners BDC Inc	None		Maryland
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, S.L.P.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN Funding 2021 LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-V Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-IV Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-IV LLC	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
JFIN Revolver Funding 2021-III Ltd.	None		Delaware
JFIN Revolver Funding 2021-IV Ltd.	None		Delaware
JFIN Revolver Funding 2022-I Ltd.	None		Bermuda
JFIN Revolver SPE1 2022 LLC	None		Delaware
JFIN Revolver SPE3 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 Ltd.	None		Delaware
SFL Parkway Funding 2022 LLC	None		Delaware
JCP Private Loan Management GP LLC	None		Delaware
JCP Private Loan Management LP	None		Delaware
Beauty Brands Acquisition Holdings LLC	None		Delaware
Beauty Brands Acquisition LLC	None		Delaware
Beauty Brands Acquisition Intermediate LLC	None		Delaware
Forma Brands, LLC	None		Delaware
Apex Credit Holdings LLC	None		Delaware
JFIN CLO 2012 Ltd.	None		Cayman Islands
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.	None		Cayman Islands
JFIN CLO 2014-II Ltd.	None		Cayman Islands
JFIN CLO 2015 Ltd.	None		Cayman Islands

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
JFIN CLO 2015-II Ltd.	None		Cayman Islands
JFIN CLO 2016 Ltd.	None		Cayman Islands
JFIN CLO 2017 Ltd.	None		Cayman Islands
JFIN CLO 2017 II Ltd.	None		Cayman Islands
Tomorrow Parent, LLC	None		Delaware
Custom Ecology Holdco, LLC	None		Delaware
Glidepath Holdings Inc.	86-2294635		Delaware
MassMutual Ascend Life Insurance Company	13-1935920	63312	Ohio
AAG Insurance Agency, LLC	31-1422717		Kentucky
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
MM Ascend Life Investor Services, LLC	31-1395344		Ohio
MM Ascend Mortgage Lending LLC	None		Ohio
Manhattan National Holding, LLC	26-3260520		Ohio
Manhattan National Life Insurance Company	45-0252531	67083	Ohio
MassMutual Mortgage Lending LLC	None		Delaware
MM Copper Hill Road LLC	04-1590850		Delaware
MMV CTF I GP LLC	None		Delaware
MassMutual Ventures Climate Technology Fund I LP	None		Delaware
MM Direct Private Investment Holding LLC	None		Delaware
MM Direct Private Investments UK Limited	None		England & Wales
DPI-ACRES Capital LLC	None		Delaware
DPI-ARES Mortgage Lending LLC	None		Delaware
MM Investment Holding	None		Cayman Islands
MMIH Bond Holdings LLC	None		Delaware
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2017-B	32-0546197		Delaware
MMAF Equipment Finance LLC 2019-A	83-3722640		Delaware
MMAF Equipment Finance LLC 2019-B	None		Delaware
MMAF Equipment Finance LLC 2020–A	None		Delaware
MMAF Equipment Finance LLC 2020–B	None		Delaware
MMAF Equipment Finance LLC 2021-A	None		Delaware
MMAF Equipment Finance LLC 2022–A	None		Delaware
MMAF Equipment Finance LLC 2022–B	None		Delaware
MMAF Equipment Finance LLC 2023-A	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Holding Company LLC	None		Delaware
Flourish Insurance Agency LLC	None		Delaware
Flourish Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Flourish Technologies LLC	None		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Low Carbon Energy Holding	None		United Kingdom
Sleeper Street LLC	None		Delaware
Teaktree Acquisition, LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
GASL Holdings LLC	None		Delaware
Barings Asset-Based Income Fund (US) LP*	None		Delaware
Barings Perpetual European Direct Lending Fund	None		Luxembourg
Barings Emerging Generation Fund II	88-0916548		Delaware
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Barings Global Real Assets Fund LP*	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Luxembourg
Barings North American Private Loan Fund LP	38-4010344		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
Marco Hotel LLC	46-4255307		Delaware
HB Naples Golf Owner LLC	45-3623262		Delaware
RB Apartments LLC	82-4411267		Delaware
Intermodal Holding II LLC	None		Delaware
MassMutual Ventures Holding LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MMV UK/SEA Limited	None		England & Wales
MassMutual Ventures Southeast Asia I LLC	None		Delaware
MassMutual Ventures Southeast Asia II LLC	None		Delaware
MassMutual Ventures Southeast Asia III LLC	None		Delaware
MMV Digital I LLC	None		Cayman Islands
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II LLC	None		Delaware
MassMutual Ventures US III LLC	None		Delaware

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MM Catalyst Fund LLC	None		Delaware
MM Catalyst Fund II LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Rothesay Mortgages Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage Finance Limited	None		United Kingdom
Rothesay Property Partnership 1 LLP	None		United Kingdom
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management Australia Pty Ltd	None		Australia
Rothesay Asset Management North America LLC	None		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware
Barings LLC	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management Korea Limited	None		Korea
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Singapore Pte. Ltd.	None		Singapore
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	None		Australia
Barings Australia Real Estate Holdings Pty Ltd	None		Australia
Barings Australia Real Estate Pty Ltd	14-0045656		Australia
Barings Australia Property Partners Holdings Pty Ltd	98-0457456		Australia
Barings Australia Asset Management Pty Ltd	None		Australia
Barings Australia Property Partners Pty Ltd	None		Australia
Barings Australia Structured Finance Holdings Pty Ltd	None		Australia
Barings Australia Structured Finance Pty Ltd	None		Australia
Gryphon Capital Partners Pty Ltd	None		Australia
Gryphon Capital Management Pty Ltd	None		Australia
Gryphon Capital Investments Pty Ltd	None		Australia

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC`	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings Real Estate Acquisitions LLC	None		Delaware
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Baring France SAS	None		France
Baring International Fund Managers (Ireland) Limited	None		Ireland
Barings GmbH	None		Germany
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Netherlands B.V.	None		Netherlands
Barings (U.K.) Limited	98-0432153		United Kingdom
Barings Switzerland Sàrl	None		Switzerland
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.à r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP Sà.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à r. l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		Delaware
Remington L & W Holdings LLC	81-4065378		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings CMS Fund GP, LLC	None		Delaware
Barings Infiniti Fund Management LLC	None		Delaware
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Baring Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Emerging Generation Fund GP II, LLC	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership GP, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership LP	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF LLC	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund II Management, LLC	None		Delaware
Barings North American Private Loan Fund III Management, LLC	None		Delaware
Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	None		Delaware
Barings - MM Revolver Fund GP LLC	None		Delaware
Barings Real Estate European Value Add Fund II Feeder LLC	None		Cayman Islands
BMT RE Debt Fund GP LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Barings Active Passive Equity Direct EAFE LLC	None		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Fund GP LLC	None		Delaware
BIG Real Estate Incentive I LLC	None		Delaware
BIG Real Estate Incentive II LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Barings Emerging Markets Blended Fund I GP, LLC	None		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
Barings CLO 2022-I	98-1624360		Cayman Island
Barings CLO 2022-II	None		Cayman Island
Amherst Long Term Holdings, LLC	None		Delaware
Enroll Confidently, Inc.	None		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Haven Technologies Asia Limited	None		Hong Kong
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual Asia Limited (SPV)	None		Hong Kong
MassMutual External Benefits Group LLC	27-3576835		Delaware
5301 Wisconsin Avenue Associates, LLC	None		District of Columbia
5301 Wisconsin Avenue GP, LLC	None		Delaware
Other Affiliates & Funds:			
100 w. 3rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Emerging Generation Fund II LP	None		Delaware
Barings Emerging Generation Fund, LP	84-3784245		Delaware
Barings Emerging Markets Corporate Bond Fund	None		Ireland
Barings Hotel Opportunity Venture I LP	None		Delaware
Barings Real Estate Debt Income Fund LP	85-3449260		Delaware
Barings Real Estate European Value Add I SCSp	None		Luxembourg
Barings Small Business Fund, L.P.	None		Delaware
Barings-MM Revolver Fund LP*	None		Delaware
Cornerstone Permanent Mortgage Fund LLC	45-2632610		Massachusetts
CREA Ridge Apartments, LLC	None		Delaware
London Office JV Holdings LLC	None		Delaware
Riverwalk MM Member, LLC	None		Delaware
Aland Royalty Holdings LP	None		Delaware
Chassis Acquisition Holding LLC	81-2244465		Delaware
CRA Aircraft Holding LLC	81-4258759		Delaware
EIP Holdings I, LLC	None		Delaware
Red Lake Ventures, LLC	46-5460309		Delaware
Validus Holding Company LLC	46-0687392		Delaware
VGS Acquisition Holding, LLC	None		Delaware
SBNP SIA II LLC	04-1590850		Delaware
SBNP SIA III LLC	None		Delaware
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund	None		Ireland
Babson CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands
Babson CLO Ltd. 2016-I	None		Cayman Islands
Babson CLO Ltd. 2016-II	None		Cayman Islands

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings CLO Ltd. 2017-I	None		Cayman Islands
Barings CLO 2018-III	None		Cayman Islands
Barings CLO 2018-IV	None		Cayman Islands
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-II	None		Cayman Islands
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-I	None		Cayman Islands
Barings CLO 2021-II	None		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Euro CLO 2021-II DAC	3750378QH		Ireland
Barings Euro CLO 2021-III DAC	None		Ireland
Barings Euro CLO 2022-I DAC	None		Ireland
Barings Euro CLO 2023-II DAC	None		Ireland
Barings Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Global Technology Equity Fund	None		Ireland
Barings Global Dividends Champion Fund	None		Ireland
Barings Europe Select Fund	None		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands
Barings Middle Market CLO 2019-I	None		Cayman Islands
Barings Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings Target Yield Infrastructure Debt Fund	98-1567942		Luxembourg
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II)*	None		Luxembourg
Barings Transportation Fund LP*	87-1262754		Delaware
Braemar Energy Ventures I, L.P.*	None		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings European Core Property Fund SCSp*	None		Luxembourg
Barings European Private Loan Fund III A	46-5001122		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Barings Core Property Fund LP	20-5578089		Delaware
DPI Acres Capital SPV LLC	04-1590850		Delaware
DPI-ARES Mortgage Lending SPV, LLC	04-1590850		Delaware
E2E Affordable Housing Debt Fund LLC	None		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
GIA EU Holdings - Emerson JV Sarl	98-1607033		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
Martello Re Limited	None		Bermuda
Miami Douglas Three MM, LLC	04-1590850		Delaware
MM BIG Peninsula Co-Invest Member LLC*	87-4021641		Delaware
MM Direct Private Investment Holding	04-1590850		Delaware
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware
MM MD1 Station Member LLC*	04-1590850		Delaware
MM MD2 Station Member LLC*	04-1590850		Delaware
MMV Climate Technology Fund GP*	04-1590850		Delaware
MM REED District Landco Member LLC	None		Delaware
MM Subline Borrower LLC	04-1590850		Delaware
Washington Pine LLC	04-1590850		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Three LLC	32-0574045		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
MALIC Debt Participations LLC	None		Delaware
Barings Affiliates & Funds:			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings Global High Yield Fund	47-3790192		Massachusetts
Great Lakes II LLC*	71-1018134		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings Real Estate Affiliates & Funds:			
Barings California Mortgage Fund IV	None		California
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Calgary Railway Holding LLC	82-2285211		Delaware
Cornbrook PRS Holdings LLC	82-3307907		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development, LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund II LLC	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III LLC	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV LLC	61-1793735		Massachusetts
CREA/PPC Venture, LLC	20-0348173		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Euro Real Estate Holdings LLC	04-1590850		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MMLIC Debt Participations LLC	13-1935920		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware
MM Ascend Mtg. Lending LLC	04-1590850		Delaware
MM Kannapolis Industrial Member LLC*	04-1590850		Delaware
MM East South Crossing Member LLC	04-1590850		Delaware
MM Horizon Savannah Member LLC*	04-1590850		Delaware
MM National Self-Storage Program Member LLC	04-1590850		Delaware
MM 1400 E 4th Street Member LLC	04-1590850		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
Paco France Logistics LLC	04-1590850		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Trailside MM Member II LLC	04-1590850		Delaware
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
West 37th Street Hotel LLC*	88-3861481		Delaware
MassMutual Premier Funds:			
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Select Funds:			
MassMutual Select Fundamental Growth Fund	04-3512593		Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935		Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422		Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639		Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts
MML Series Investment Funds II:			
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts
MassMutual 20/80 Allocation Fund	45-1618155		Massachusetts
MassMutual 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual 40/60 Allocation Fund	45-1618262		Massachusetts
MassMutual 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual ishares 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual Balanced Fund	04-3212054		Massachusetts
MassMutual Blue Chip Growth Fund	04-3556992		Massachusetts
MassMutual Core Bond Fund	04-3277549		Massachusetts
MassMutual Disciplined Growth Fund	04-3539084		Massachusetts
MassMutual Disciplined Value Fund	04-3539083		Massachusetts
MassMutual Diversified Value Fund	01-0821120		Massachusetts
MassMutual Equity Opportunities Fund	04-3512590		Massachusetts
MassMutual Growth Opportunities Fund	04-3512589		Massachusetts
MassMutual Inflation-Protected and Income Fund	03-0532475		Massachusetts
MassMutual Mid Cap Growth Fund	04-3512596		Massachusetts
MassMutual Premier Diversified Bond Fund	04-3464165		Massachusetts
MassMutual RetireSMART by JPMorgan 2065 Fund	92-1441036		Massachusetts
MassMutual Select 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual Select Fundamental Value Fund	04-3584138		Massachusetts
MassMutual Select Overseas Fund	04-3557000		Massachusetts
MassMutual Select T Rowe Price Retirement 2065 Fund	92-1427882		Massachusetts
MassMutual Small Cap Growth Equity Fund	04-3464205		Massachusetts
MassMutual Small Cap Opportunities Fund	04-3424705		Massachusetts
MassMutual Small Cap Value Equity Fund	02-0769954		Massachusetts
MassMutual Strategic Bond Fund	26-0099965		Massachusetts

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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 *
0435	Massachusetts Mut Life Ins Co	65935	04-1590850	3848388			Massachusetts Mutual Life Insurance Company (MMLIC)	MA	UIP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	93432	06-1041383				C.M. Life Insurance Company	CT	IA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	70416	43-0581430				MML Bay State Life Insurance Company	CT	IA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							CM Life Mortgage Lending LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							CML Mezzanine Investor III, LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							CML Special Situations Investor LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							CML Global Capabilities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Global Business Services India LLP	IND	NIA	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
0000							MM Global Capabilities (Netherlands) B.V.	NLD	NIA	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
0000							MassMutual Global Business Services Romania S.R.L.	ROU	NIA	MM Global Capabilities (Netherlands) B.V.	Ownership	100.000	MMLIC		
0000							MM Global Capabilities II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM/Barings Multifamily TEBS 2020 LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Berkshire Way LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MML Special Situations Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	C.M. Life Insurance Company	Influence		MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Wood Creek Capital Management LLC	Management		MMLIC		
0000							Lyme Adirondack Forest Company, LLC	DE	NIA	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands I, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands II, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timber Sales, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MSP-SC, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Insurance Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Trad Private Equity LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000							Trad Investments I LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000							ITPSHolding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							HITPS LLC	DE	NIA	ITPS Holding LLC	Ownership	100.000	MMLIC		
0000							EM Opportunities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual MCAM Insurance Company, Inc.	VT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US IV GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000							MassMutual Ventures US IV GP, LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	1.000	MMLIC		

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 *
0000							MassMutual Ventures US IV, L.P.	DE	NIA	MassMutual Ventures US IV GP, LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US IV LLC	DE	NIA	MassMutual Ventures US IV, L.P.	Ownership	100.000	MMLIC		
0435							MassMutual Ventures Europe/APAC I GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435							MassMutual Ventures Europe/APAC I GP, L.P.	CYM	NIA	MassMutual Ventures Europe/APAC I GP, LLC	Ownership	100.000	MMLIC		
0435							MassMutual Ventures Europe/APAC I L.P.	CYM	NIA	MassMutual Ventures Europe/APAC I GP, L.P.	Ownership	100.000	MMLIC		
0435							Counterpointe Sustainable Advisors LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
							CSA Intermediate Holdco LLC	DE	NIA	Counterpointe Sustainable Advisors LLC	Ownership	100.000	MMLIC		
							Counterpointe Trust Services LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
							CP PACE LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
							CSA Employee Services Company LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
							Counterpointe Sustainable Real Estate II LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
							Counterpointe Energy Solutions II LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
							Counterpointe Energy Solutions (CA) II LLC	DE	NIA	Counterpointe Energy Solutions II LLC	Ownership	100.000	MMLIC		
							Counterpointe Energy Solutions (FL) II LLC	DE	NIA	Counterpointe Energy Solutions II LLC	Ownership	100.000	MMLIC		
							Counterpointe Energy Solutions (IL) LLC	DE	NIA	Counterpointe Energy Solutions II LLC	Ownership	100.000	MMLIC		
							Loop-Counterpointe PACE LLC	DE	NIA	Counterpointe Energy Solutions (IL) LLC	Ownership	100.000	MMLIC		
							Counterpointe Energy Services LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							JFIN Parent LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			27-0105644				Jefferies Finance LLC	DE	NIA	JFIN Parent LLC	Ownership	50.000	MMLIC		1
0000							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Fund III LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Partners LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCM GP I LLC	DE	NIA	Jefferies Credit Management LLC	Ownership	100.000	MMLIC		
0000							JCP Direct Lending CLO 2022 LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							Jefferies Direct Lending Europe SCSp SICAV-RAIF	LUX	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							Jefferies Credit Management Holdings LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							Senior Credit Investments, LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							JDLF GP (Europe) S.a.r.l	LUX	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LP	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C LP	DE	NIA	JFAM GP LP	Ownership	100.000	MMLIC		
0000							Jefferies DLF C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund C LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MMLIC		
0000							JDLF II GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JDLF II GP LP	DE	NIA	JDLF II GP LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund II C LP	DE	NIA	JDLF II GP LP	Ownership	100.000	MMLIC		
0000							Jefferies DLF 2 C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund II C SPE LLC	DE	NIA	Jefferies DLF 2 C Holdings LLC	Ownership	100.000	MMLIC		
0000							JCP Direct Lending CLO 2023-1 LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCP Direct Lending CLO 2023 Ltd.	JEY	NIA	JCP Direct Lending CLO 2023 Ltd.	Ownership	100.000	MMLIC		
0000							JCP GP I LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Private Credit BDC Inc.	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		

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0000							Jefferies Senior Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners BDC Inc	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Europe GP, S.a.r.l.	LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, S.L.P.	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, SCSp	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Business Credit Fund I LLC	DE	NIA	Jefferies Finance Business Credit LLC	Ownership	100.000	MMLIC		
0000							JFIN Funding 2021 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN LC Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2018 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2020 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-V Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-IV Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-IV LLC	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	90.000	MMLIC		
0000							JFIN Revolver Funding 2021 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 III Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021 IV Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2022-I Ltd.	BMU	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE1 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE3 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE4 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE4 2022 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							SFL Parkway Funding 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JCP Private Loan Management GP LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JCP Private Loan Management LP	DE	NIA	JCP Private Loan Management GP LLC	Ownership	100.000	MMLIC		
0000							Beauty Brands Acquisition Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Beauty Brands Acquisition LLC	DE	NIA	Beauty Brands Acquisition Holdings LLC	Ownership	100.000	MMLIC		
0000							Beauty Brands Acquisition Intermediate LLC	DE	NIA	Beauty Brands Acquisition LLC	Ownership	100.000	MMLIC		
0000							Forma Brands, LLC	DE	NIA	Beauty Brands Acquisition Intermediate LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Holdings LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2012 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2013 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2014-II Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2015 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2015-II Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	85.000	MMLIC		

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0000							JFIN CLO 2016 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2017 Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2017-II Ltd.	CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
0000							Tomorrow Parent, LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
0000							Custom Ecology Holdco, LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
0000			86-2294635				Glidepath Holdings Inc.	DE	UIP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	63312	13-1935920				MassMutual Ascend Life Insurance Company	OH	UDP	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		
0000			31-1422717				AAG Insurance Agency, LLC	KY	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	93661	31-1021738				Annuity Investors Life Insurance Company	OH	RE	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000			31-1395344				MM Ascend Life Investor Services, LLC	OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Ascend Mortgage Lending LLC	OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-3260520				Manhattan National Holding, LLC	OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Copper Hill Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MMV CTF I GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Climate Technology Fund I LP	DE	NIA	MMV CTF I GP LLC	Ownership	100.000	MMLIC		
0000							MM Direct Private Investments Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Direct Private Investments UK Limited	GBR	NIA	MM Direct Private Investments Holding LLC	Ownership	100.000	MMLIC		
0000							DPI-ACRES Capital LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							DPI-ARES Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Investment Holding	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MMIH Bond Holdings LLC	DE	NIA	MM Investment Holding	Ownership	99.610	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	MM Investment Holding	Ownership	99.600	MMLIC		
0000			32-0546197				MMAF Equipment Finance LLC 2017-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			83-3722640				MMAF Equipment Finance LLC 2019-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2019-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2020-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2020-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2021-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2022-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2022-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2023-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			04-2443240				MML Management Corporation	MA	NIA	MM Investment Holding	Ownership	100.000	MMLIC	YES	
0000			04-3548444				MassMutual International Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000			04-3341767				MassMutual Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000							MML CM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Blueprint Income LLC	NY	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Holding Company LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Insurance Agency LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		

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0000							Flourish Digital Assets LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000							Flourish Financial LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000							Flourish Technologies LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		
0000							MML Investment Advisers, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			46-3238013				MML Strategic Distributors, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1563535	2881445			The MassMutual Trust Company, FSB	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	YES	
0000			04-1590850				MML Private Placement Investment Company I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			04-1590850				MM Private Equity Intercontinental LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2738137				Pioneers Gate LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-2854319	2392316			MassMutual Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	YES	
0000			37-1732913				Fern Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Low Carbon Energy Holding	GBR	NIA	MassMutual Holding LLC	Ownership	49.000	MMLIC		
0000							Sleeper Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
0000							Teaktree Acquisition, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			46-2252944				Haven Life Insurance Agency, LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			82-2932156				GASL Holdings LLC	DE	NIA	MassMutual Holding LLC	Ownership	11.300	MMLIC		
0000			82-2932156				GASL Holdings LLC	DE	NIA	Barings LLC	Board		MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	10.800	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.100	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Perpetual European Direct Lending Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	95.800	MMLIC		
0000							Barings Perpetual European Direct Lending Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
0000			88-0916548				Barings Emerging Generation Fund II	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	74.300	MMLIC		
0000			88-0916548				Barings Emerging Generation Fund II	DE	NIA	Barings LLC	Influence		MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	MassMutual Holding LLC	Ownership/Influence	25.500	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	1.600	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Barings LLC	Management		MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	39.600	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	6.900	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management		MMLIC		

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0000							Barings Global Special Situations Credit Fund 3	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	20.000	MMLIC		
0000							Barings Global Special Situations Credit Fund 3	LUX	NIA	Barings LLC	Management		MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	31.200	MMLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			06-1597528				MassMutual Assignment Company	NC	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Capital Partners LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			46-4255307				Marco Hotel LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			82-4411267				RB Apartments LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Intermodal Holding II LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Crane Venture Partners LLP	GBR	NIA	MassMutual Ventures Holding LLC	Ownership	33.000	MMLIC		
0000							MassMutual Ventures Management LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures SEA Management Private Limited	DE	NIA	MassMutual Ventures Management LLC	Ownership	100.000	MMLIC		
0000							MMV UK/SEA Limited	GBR	NIA	MassMutual Ventures SEA Management Private Limited	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia III LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MMV Digital I LLC	CYM	NIA	MassMutual Ventures Southeast Asia III LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures UK LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000			47-1296410				MassMutual Ventures US I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US III LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MM Catalyst Fund LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MM Catalyst Fund II LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MM Rothesay Holdco US LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Rothesay Limited	GBR	NIA	MM Rothesay Holdco US LLC	Ownership	48.800	MMLIC		
0000							Rothesay Mortgages Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Life Plc	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay MA No.1 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay MA No.3 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay MA No.4 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							LT Mortgage Finance Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay Property Partnership 1 LLP	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay Foundation	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Pensions Management Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management UK Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management Australia Pty Ltd	AUS	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management North America LLC	DE	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000			04-1590850				MML Investors Services, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Insurance Agency, LLC	MA	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			41-2011634				MMLISI Financial Alliances, LLC	DE	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			47-1466022				LifeScore Labs, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			45-4000072				MM Asset Management Holding LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		

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0000			51-0504477				Barings LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	HKG	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	BMU	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0457463				Baring Asset Management (Asia) Limited	HKG	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Baring Asset Management Korea Limited	KOR	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Management (Shanghai) Limited	HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Overseas Investment Fund Management (Shanghai) Limited	HKG	NIA	Barings Investment Management (Shanghai) Limited	Ownership	100.000	MMLIC		
0000			98-0457707				Baring SICE (Taiwan) Limited	TWN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Singapore Pte. Ltd.	SGP	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0236449				Barings Japan Limited	JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Holding Company Pty Ltd	AUS	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Pty Ltd	AUS	NIA	Barings Australia Holding Company Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Real Estate Holdings Pty Ltd	AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			14-0045656				Barings Australia Real Estate Pty Ltd	AUS	NIA	Barings Australia Real Estate Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000			98-0457456				Barings Australia Property Partners Holdings Pty Ltd	AUS	NIA	Barings Australia Real Estate Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Asset Management Pty Ltd	AUS	NIA	Barings Australia Property Partners Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Property Partners Pty Ltd	AUS	NIA	Barings Australia Property Partners Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Structured Finance Holdings Pty Ltd	AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Australia Structured Finance Pty Ltd	AUS	NIA	Barings Australia Structured Finance Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000							Gryphon Capital Partners Pty Ltd	AUS	NIA	Barings Australia Structured Finance Pty Ltd	Ownership	100.000	MMLIC		
0000							Gryphon Capital Management Pty Ltd	AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MMLIC		
0000							Gryphon Capital Investments Pty Ltd	AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MMLIC		
0000			80-0875475				Barings Finance LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BCF Europe Funding Limited	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I LLC	DE	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I Designated Activity Company	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							Barings Real Estate Acquisitions LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351				Barings Securities LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0437588				Barings Guernsey Limited	GGY	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Europe Limited	GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		
0000							Barings Asset Management Spain SL	ESP	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Baring France SAS	FRA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Baring International Fund Managers (Ireland) Limited	IRL	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		

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0000							Barings GmbH	DEU	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Italy S.r.l.	ITA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Sweden AB	SWE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Netherlands B.V.	NLD	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000			98-0432153				Barings (U.K.) Limited	GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Switzerland Sàrl	CHE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000			98-0241935				Baring Asset Management Limited	GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings European Direct Lending 1 GP LLP	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457328				Baring International Investment Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457586				Baring Fund Managers Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							BCGSS 2 GP LLP	GBR	NIA	Baring Fund Managers Limited	Ownership	100.000	MMLIC		
0000			98-0457578				Baring Investment Services Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Core Fund Feeder I GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Fund (LUX) GP S.à. r.l .	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings BME GP S.à.r.l.	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings GPC GP S.à. r.l .	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings European Core Property Fund GP Sàrl	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund (LUX) GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							GPLF4(S) GP S.à r. l	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							PREIF Holdings Limited Partnership	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							BMC Holdings DE LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	CA	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.900	MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Aland Royalty GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Alaska Future Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI Funds SLP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CMS Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Infiniti Fund Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Hotel Opportunity Venture I GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Baring Investment Series LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund GP II, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings ERS PE Emerging Manager III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Barings Global Investment Funds (U.S.) Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings CLO Investment Partners GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Core Property Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Direct Lending GP Ltd.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Energy Infrastructure Advisors, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Centre Street CLO Equity Partnership GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	23.900	MMLIC		

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0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Real Assets Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings GPSF LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund II Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings North American Private Loan Fund III Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings - MM Revolver Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Real Estate European Value Add Fund II Feeder LLC	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BMT RE Debt Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	32.100	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			98-0536233				Benton Street Advisors, Inc.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Active Passive Equity Direct EAFE LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BHOVI Incentive LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Incentive I LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Incentive II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BRECS VII GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BREDIF GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CREF X GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Great Lakes III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Lake Jackson LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Markets Blended Fund I GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			41-2280126				Mezzco III LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000			80-0920285				Mezzco IV LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000							Mezzco Australia II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							RECSA-NY GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-1624360				Barings CLO 2022-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2022-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Amherst Long Term Holdings, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.500	MMLIC		
0000							Enroll Confidently, Inc.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	25.000	MMLIC		
0000			04-3313782				MassMutual International LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	YES	
0000							MassMutual Solutions LLC	DE	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
0000							Haven Technologies Asia Limited	HKG	NIA	MassMutual Solutions LLC	Ownership	100.000	MMLIC		
0000							Yunfeng Financial Group Limited	HKG	NIA	MassMutual International LLC	Ownership	24.900	MMLIC		
0000							MassMutual Asia Limited (SPV)	HKG	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		

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0000			27-3576835				MassMutual External Benefits Group LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							5301 Wisconsin Avenue Associates, LLC	DC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000							5301 Wisconsin Avenue GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				100 w. 3rd Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-2432216				300 South Tryon Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				300 South Tryon LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Emerging Generation Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	39.700	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	38.000	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund, LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence		MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Ownership	44.800	MMLIC		
0000							Barings Hotel Opportunity Venture I LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	65.000	MMLIC		
0000							Barings Hotel Opportunity Venture I LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	76.600	MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	C.M. Life Insurance Company	Influence		MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	42.100	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	4.700	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management		MMLIC		
0000							Barings Small Business Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.600	MMLIC		
0000							Barings-MM Revolver Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	86.000	MMLIC		

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0000							Barings-MM Revolver Fund LP	DE	NIA	MM Ascend	Ownership/Influence	14.000	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund LLC	MA	NIA	Barings LLC	Management		MMLIC		
0000							CREA Ridge Apartments, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							London Office JV Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Riverwalk MM Member, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	26.690	MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							EIP Holdings I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.000	MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.520	MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000			46-0687392				Validus Holding Company LLC	DE	NIA	Barings LLC	Ownership	40.440	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				SBNP SIA II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							SBNP SIA III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	55.800	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	76.634	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	0.200	MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MMLIC		2
0000							Babson CLO Ltd. 2015-II	CYM	NIA	Barings LLC	Influence		MMLIC		3
0000							Babson CLO Ltd. 2016-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson CLO Ltd. 2016-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO Ltd. 2017-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1473665				Barings CLO 2019-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-III	CYM	NIA	Barings LLC	Influence		MMLIC		

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0000							Barings CLO 2020-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2014-II BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000			36-037260H				Barings Euro CLO 2019-I BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2019-II BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2020-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			37-15576VH				Barings Euro CLO 2021-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2021-II DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2021-III DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2022-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2023-II DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			82-5330194				Barings Global Em. Markets Equity Fund	NC	NIA	Barings LLC	Management		MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.200	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	67.600	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	3.600	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	13.200	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	C.M. Life Insurance Company	Ownership	0.700	MMLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Technology Equity Fund	IRL	NIA	Barings LLC	Ownership/Influence	71.620	MMLIC		
0000							Barings Global Dividends Champion Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings Europe Select Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	50.600	MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Barings LLC	Management		MMLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	29.700	MMLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO 2018-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO 2019-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	34.400	MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	21.300	MMLIC		

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0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.500	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	C.M. Life Insurance Company	Ownership	2.700	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Barings LLC	Management		MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	11.200	MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.200	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	63.600	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.100	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	9.000	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.600	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			46-5001122				Barings European Private Loan Fund III A	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	44.600	MMLIC		
0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	NY	NIA	Barings LLC	Influence		MMLIC		
0000							Benchmark 2018-B4	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4096530				Benchmark 2018-B8	NY	NIA	Barings LLC	Influence		MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	24.000	MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			04-1590850				DPI Acres Capital SPV LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				DPI-ARES Mortgage Lending SPV, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							E2E Affordable Housing Debt Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.500	MMLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			98-1607033				GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			98-1607033				GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Barings LLC	Management		MMLIC		
0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	NY	NIA	Barings LLC	Influence		MMLIC		
0000							Martello Re Limited	BMU	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	27.450	MMLIC		
0000			04-1590850				Miami Douglas Three MM, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.000	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.800	MMLIC		
0000			04-1590850				MM Direct Private Invetment Holding	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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0000							MM CM Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				MM MD1 Station Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.000	MMLIC		
0000			04-1590850				MM MD1 Station Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.100	MMLIC		
0000			04-1590850				MM MD2 Station Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.000	MMLIC		
0000			04-1590850				MM MD2 Station Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.100	MMLIC		
0000			04-1590850				MMV Climate Technology Fund GP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-1590850				MMV Climate Technology Fund GP	DE	NIA	Massachusetts Mutual Ascend	Ownership	1.000	MMLIC		
0000							MM REED District Landco Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Subline Borrower LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Washington Pine LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	17.600	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	66.970	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.380	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.800	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.200	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.230	MMLIC		
0000							MALIC Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Babson Capital Loan Strategies Master Fund LP	CYM	NIA	Barings LLC	Management		MMLIC		
0000							Barings China Aggregate Bond Private Securities Investment Fund	CHN	NIA	Barings LLC	Management		MMLIC		
0000			47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.600	MMLIC		
0000			71-1018134				Great Lakes II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.980	MMLIC		
0000			04-1590850				Wood Creek Venture Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		
0000							Barings California Mortgage Fund IV	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.959	MMLIC		

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0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	C.M. Life Insurance Company	Ownership	2.300	MMLIC		
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			82-3307907				Cornbrook PRS Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund I LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund II LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund III LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Barings LLC	Management		MMLIC		
0000							Cornerstone Permanent Mortgage Fund III LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			20-0348173				CREA/PPC Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	28.520	MMLIC		
0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.400	MMLIC		
0000			04-1590850				Euro Real Estate Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.850	MMLIC		
0000			04-1590850				GIA EU Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			13-1935920				MMLIC Debt Participations LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	100.000	MMLIC		
0000			04-1590850				MM Brookhaven Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				MM Ascend Mtg. Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Kannapolis Industrial Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	82.720	MMLIC		
0000			04-1590850				MM Kannapolis Industrial Member LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	12.280	MMLIC		
0000			04-1590850				MM East South Crossing Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MMLIC		
0000			04-1590850				MM National Self-Storage Program Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	98.000	MMLIC		
0000			04-1590850				MM 1400 E 4th Street Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	96.000	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.990	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.010	MMLIC		

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0000			04-1590850				Paco France Logistics LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
0000			04-1590850				Trailside MM Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.100	MMLIC		
0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.440	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.560	MMLIC		
0000			88-3861481				West 37th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.800	MMLIC		
0000			88-3861481				West 37th Street Hotel LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.200	MMLIC		
0000			51-0529328		0000927972	OQ	MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	89.370	MMLIC		
0000			26-3229251		0000927972	OQ	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	60.573	MMLIC		
0000			04-3512593		0000916053	OQ	MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.210	MMLIC		
0000			42-1710935		0000916053	OQ	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	29.861	MMLIC		
0000			02-0769954		0000916053	OQ	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			04-3584140		0000916053	OQ	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.034	MMLIC		
0000			82-3347422		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.299	MMLIC		
0000			82-3355639		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3382389		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3396442		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3417420		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3430358		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3439837		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3451779		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3472295		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3481715		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3502011		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			82-3525148		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		

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0000			82-3533944		0000916053	OQ	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			46-4257056				MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.822	MMLIC		
0000			27-1933389		0000916053	OQ	MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.322	MMLIC		
0000			27-1932769		0000916053	OQ	MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	7.445	MMLIC		
0000			46-3289207		0000916053	OQ	MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	21.036	MMLIC		
0000			47-5326235		0000916053	OQ	MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	37.927	MMLIC		
0000			45-1618155		0000916053	OQ	MassMutual 20/80 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			45-1618222		0000916053	OQ	MassMutual 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	39.767	MMLIC		
0000			03-0532464		0000916053	OQ	MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.822	MMLIC		
0000			45-1618262		0000916053	OQ	MassMutual 40/60 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
0000			45-1618046		0000916053	OQ	MassMutual 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-1618046		0000916053	OQ	MassMutual ishares 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.759	MMLIC		
0000			04-3212054		0000916053	OQ	MassMutual Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3556992		0000916053	OQ	MassMutual Blue Chip Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3277549		0000916053	OQ	MassMutual Core Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3539084		0000916053	OQ	MassMutual Disciplined Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3539083		0000916053	OQ	MassMutual Disciplined Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			01-0821120		0000916053	OQ	MassMutual Diversified Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3512590		0000916053	OQ	MassMutual Equity Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3512589		0000916053	OQ	MassMutual Growth Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			03-0532475		0000916053	OQ	MassMutual Inflation-Protected and Income Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3512596		0000916053	OQ	MassMutual Mid Cap Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3464165		0000916053	OQ	MassMutual Premier Diversified Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			92-1441036		0000916053	OQ	MassMutual RetireSMART by JPMorgan 2065 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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 *
0000			45-1618222		0000916053	OQ	MassMutual Select 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3584138		0000916053	OQ	MassMutual Select Fundamental Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3557000		0000916053	OQ	MassMutual Select Overseas Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			92-1427882		0000916053	OQ	MassMutual Select T Rowe Price Retirement 2065 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	53.460	MMLIC		
0000			04-3464205		0000916053	OQ	MassMutual Small Cap Growth Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3424705		0000916053	OQ	MassMutual Small Cap Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			02-0769954		0000916053	OQ	MassMutual Small Cap Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-0099965		0000916053	OQ	MassMutual Strategic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

Asterisk	Explanation
1	Massachusetts Mutual Life Insurance Company owns 14.23% of the affiliated debt of Jefferies Finance LLC
2	Debt investors own .5% and includes only Great Lakes III, L.P.
3	Debt investors own .2% and includes only Great Lakes III, L.P.

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)
65935	04-1590850	Massachusetts Mutual Life Insurance Company (MMLIC)	1,424,064,026	(796,316,594)	(681,836,705)					(4,671,563,564)	(4,725,652,837)	(65,401,858)
93432	06-1041383	C.M. Life Insurance Company	26,605,997	(4,805,169)	50,000,000						71,800,828	23,840,098
70416	43-0581430	MML Bay State Life Insurance Company	(25,000,000)								(25,000,000)	16,650,111
63312	13-1935920	MassMutual Ascend Life Insurance Company	(200,000,000)	(700,000)							(200,700,000)	
	04-1590850	2160 Grand Manager LLC	0	7,820,505							7,820,505	
		Baring Investment Series LLC	0	(126,099)							(126,099)	
		Barings Affordable Housing Mortgage Fund I LLC	(3,502,953)	(1,046,047)							(4,549,000)	
	61-1902329	Barings Affordable Housing Mortgage Fund II LLC	(5,307,345)	4,543,345							(764,000)	
	85-3036663	Barings Affordable Housing Mortgage Fund III LLC	(1,422,205)	33,599,304							32,177,099	
	36-4868350	Barings Asset-Based Income Fund (US) LP	0	96,088							96,088	
		Barings California Mortgage Fund IV	0	29,366,459							29,366,459	
	88-3792609	Barings Centre Street CLO Equity Partnership LP	(5,737,953)	18,017,115							12,279,162	
		Barings CLO 2018-IV	0	5,389,787							5,389,787	
		Barings CLO 2019-IV	0	22,132,013							22,132,013	
		Barings CLO 2020-I	0	10,457,100							10,457,100	
		Barings CLO 2020-II	0	3,886,198							3,886,198	
		Barings CLO 2020-III	0	25,377,097							25,377,097	
		Barings CLO 2020-IV	0	10,840,798							10,840,798	
		Barings CLO 2021-I	0	7,419,138							7,419,138	
	98-1624360	Barings CLO 2022-I	0	7,960,000							7,960,000	
		Barings CLO 2022-II	0	3,813,160							3,813,160	
	81-0841854	Barings CLO Investment Partners LP	0	(7,169,811)							(7,169,811)	
	84-3784245	Barings Emerging Generation Fund LP	(1,041,862)	23,280,617							22,238,755	
	37-15576VH	Barings Euro CLO 2021-I DAC	0	4,942,971							4,942,971	
		Barings Euro CLO 2021-III DAC	0	11,292,696							11,292,696	
		Barings European Core Property Fund SCSp	0	2,504,024							2,504,024	
	46-5001122	Barings European Private Loan Fund III A	(6,397,425)	3,274,022							(3,123,403)	
		Barings European Real Estate Debt Income Fund	(9,454,921)	0							(9,454,921)	
	80-0875475	Barings Finance LLC			(539,000,000)						(539,000,000)	
	98-1332384	Barings Global Energy Infrastructure Fund I LP	0	99,468,189							99,468,189	
	82-3867745	Barings Global Real Assets Fund LP	(304,749)	(1,175,909)							(1,480,658)	
		Barings Global Special Situations Credit 4 Delaware	0	6,483,090							6,483,090	
		Barings Global Special Situations Credit 4 LUX	0	2,198,521							2,198,521	
	87-0977058	Barings Hotel Opportunity Venture	(3,175,000)	16,760,000							13,585,000	

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)
	86-3661023	Barings Innovations & Growth Real Estate Fund	0	16,878,540							16,878,540	
		Barings Middle Market CLO 2017-I Ltd & LLC	0	37,777,778							37,777,778	
		Barings Middle Market CLO 2019-I	0	39,743,173							39,743,173	
		Barings Perpetual European Direct Lending Fund	0	164,325,000							164,325,000	
	98-1332384	Barings RE Credit Strategies VII LP	196,927	(3,546,185)							(3,349,258)	
	85-3449260	Barings Real Estate Debt Income Fund LP	(21,139,211)	70,789,560							49,650,350	
		Barings Real Estate European Value Add I SCSp	6,137,179	(29,824,200)							(23,687,021)	
		Barings Small Business Fund, L.P.	0	2,236,234							2,236,234	
	98-1567942	Barings Target Yield Infrastructure Debt Fund	(5,802,624)	25,832,526							20,029,902	
	87-1262754	Barings Transportation Fund LP	(462,009)	37,176,534							36,714,525	
		Barings Umbrella Fund LUX SCSp SICAV RAIF	0	16,757,022							16,757,022	
	04-1590850	Berkshire Way LLC	(139,000,000)	(140,725,000)							(279,725,000)	
		Braemar Energy Ventures I, L.P.	(4,292,985)	(1,936,639)							(6,229,624)	
		CML Special Situations Investor LLC	(339,743)	125,278							(214,465)	
	95-4207717	Cornerstone California Mortgage Fund I LLC	(5,802,195)	(163,191)							(5,965,386)	
	95-4207717	Cornerstone California Mortgage Fund II LLC	(3,154,675)	(944,793)							(4,099,468)	
	95-4207717	Cornerstone California Mortgage Fund III LLC	(3,632,037)	24,280,758							20,648,721	
	56-2630592	Cornerstone Fort Pierce Development LLC	0	155,069							155,069	
	61-1750537	Cornerstone Permanent Mortgage Fund II	(3,937,882)	(1,020,118)							(4,958,000)	
		Cornerstone Permanent Mortgage Fund III LLC	(4,990,337)	(402,663)							(5,393,000)	
	61-1793735	Cornerstone Permanent Mortgage Fund IV LLC	(5,629,445)	(12,555)							(5,642,000)	
	45-2632610	Cornerstone Permanent Mortgage Fund LLC	(3,950,083)	(1,557,917)							(5,508,000)	
	81-4258759	CRA Aircraft Holding LLC	(975,874)	(2,224,126)							(3,200,000)	
	20-0348173	CREA/PPC Venture LLC	0	2,136,721							2,136,721	
	82-2783393	Danville Riverwalk Venture, LLC	0	665,000							665,000	
	04-1590850	DPI Acres Capital SPV LLC	(3,169,173)	(151,830,827)							(155,000,000)	
		E2E Affordable Housing Debt Fund LLC	0	105,488							105,488	
		EIP Holdings I, LLC	(4,448,631)	0							(4,448,631)	
		EM Opportunities LLC	0	(184,775,000)							(184,775,000)	
	04-1590850	Euro Real Estate Holdings LLC	0	34,434,784							34,434,784	
	90-0991195	Gateway Mezzanine Partners II LP	(6,416,765)	(6,789,671)							(13,206,437)	
	04-1590850	GIA EU Holdings LLC	243,146	46,501,978							46,745,124	
	86-2294635	Glidepath Holdings Inc.	0								0	
	37-1708623	Great Lakes III, L.P.	(954,655)	(834,105)							(1,788,760)	

SCHEDULE Y

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

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	46-2252944	Haven Life Insurance Agency, LLC		20,000,000							20,000,000	
	04-1590850	Insurance Road LLC	(181,300,000)	(133,796,757)							(315,096,757)	
		Intermodal Holding II LLC	(42,280)	(173,756)							(216,036)	
		JFIN Revolver Fund, L.P.	0	1,168,943							1,168,943	
	81-5360103	Landmark Manchester Holdings LLC	0	4,608,454							4,608,454	
		Martello Re Limited								4,671,563,564	4,671,563,564	
	04-2854319	MassMutual Holding LLC	(730,000,000)	100,705,102							(629,294,898)	
	04-3313782	MassMutual International LLC	0	13,683,045							13,683,045	
	45-1618046	MassMutual ishares 60/40 Allocation Fund	(370,031)								(370,031)	
		MassMutual Mortgage Lending LLC	0	94,930,768							94,930,768	
	51-0529328	MassMutual Premier Main Street Fund	(9,252)								(9,252)	
	26-3229251	MassMutual Premier Strategic Emerging Markets Fund	(15)								(15)	
	27-1933389	MassMutual RetireSMART 2035 Fund	(2,472)								(2,472)	
	27-1932769	MassMutual RetireSMART 2045 Fund	(3,309)								(3,309)	
	46-3289207	MassMutual RetireSMART 2055 Fund	(36,689)								(36,689)	
	47-5326235	MassMutual RetireSMART 2060 Fund	(466,228)								(466,228)	
	03-0532464	MassMutual RetireSMART In Retirement Fund	(2,565)								(2,565)	
	42-1710935	MassMutual Select Mid-Cap Value Fund	(2,602)								(2,602)	
	04-3584140	MassMutual Select Small Company Value Fund	(2,649)								(2,649)	
	82-3347422	MassMutual Select T. Rowe Price Retirement 2005 Fund	(2,009)								(2,009)	
	04-1590850	MassMutual Venture US IV LP	0	76,178,711							76,178,711	
	04-1590850	MassMutual Ventures US IV GP	0	1,237,500							1,237,500	
	04-1590850	Miami Douglas Three MM, LLC	0	2,593,185							2,593,185	
	04-1590850	MM 1400 E 4th Street Member LLC	0	277,131							277,131	
	31-1395344	MM Ascend Life Investor Services, LLC		700,000							700,000	
	04-1590850	MM Brookhaven Member LLC	0	3,291,302							3,291,302	
		MM CM Holding LLC	0	23,783,302							23,783,302	
	04-1590850	MM Copper Hill Road LLC	0	2,393,634							2,393,634	
	04-1590850	MM East South Crossing Member LLC	0	1,034,228							1,034,228	
		MM Investment Holding			1,170,836,705						1,170,836,705	
	04-1590850	MM Kannapolis Industrial Member LLC	0	23,661,342							23,661,342	
	04-1590850	MM National Self-Storage Program Member LLC	30,173	10,392,632							10,422,805	
	04-1590850	MM Private Equity Intercontinental LLC	(2,897,402)	82,276,892							79,379,490	
	04-1590850	MM Rothesay Holdco US LLC		16,573,927							16,573,927	
	04-1590850	MM Subline Borrower LLC	0	162,545							162,545	
		MML Investment Advisers, LLC	(47,339,800)	0							(47,339,800)	
	04-1590850	MML Private Equity Fund Investor LLC	(7,812,922)	(17,165,758)							(24,978,679)	
	47-3544629	MML Series II Equity Rotation Fund	(482,008)								(482,008)	
	04-1590850	MMV Climate Technology Fund GP	0	6,301,783							6,301,783	
	80-0948028	One Harbor Shore LLC	0	5,053,528							5,053,528	

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)
	04-1590850	PACO France Logistics LLC	0	300,362							300,362	
	46-5460309	Red Lake Ventures, LLC	0	86,667							86,667	
	81-4065378	Remington L & W Holdings LLC	0	(3,974,291)							(3,974,291)	
		Rothesay Life Plc									0	24,911,649
		Sleeper Street LLC		97,497,896							97,497,896	
	06-1563535	The MassMutual Trust Company	(4,500,000)								(4,500,000)	
	47-5322979	Timberland Forest Holding LLC	0	(758,500)							(758,500)	
	41-2280129	Tower Square Capital Partners IIIA, L.P.	0	(1,644,192)							(1,644,192)	
	04-1590850	Trailside MM Member II LLC	0	12,115,620							12,115,620	
	04-1590850	Trailside MM Member LLC	0	4,180,514							4,180,514	
	82-3250684	Unna, Dortmund Holding LLC	(226,247)	824,562							598,315	
	45-5401109	Washington Gateway Apartments Venture LLC	(190,973)	1,104,649							913,676	
	32-0574045	Washington Gateway Three LLC	0	2,850,000							2,850,000	
	83-1325764	Washington Gateway Two LLC	0	4,072,069							4,072,069	
	04-1590850	Washington Pine LLC	0	50,894							50,894	
	88-3861481	West 37th Street Hotel LLC	(2,145,259)	505,007							(1,640,252)	
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

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)
Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO
C.M. Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO
MML Bay State Life Insurance Company	C.M. Life Insurance Company	100.000	NO	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO
MassMutual Ascend Life Insurance Company	Glidepath Holdings Inc.	100.000	NO	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO
Annuity Investors Life Insurance Company	MassMutual Ascend Life Insurance Company	100.000	NO	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO
Manhattan National Life Inusrance Company	Manhattan National Holding LLC	100.000	NO	Massachusetts Mutual Life Insurance Company	Massachusetts Mutual Life Insurance Company	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

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

		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

SUPPLEMENTAL FILINGS

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?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	NO
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	NO
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
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?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	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 Supplement be filed with the state of domicile and the NAIC by March 1?	NO
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	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
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
39.	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
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) 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?	NO
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.
11. The data for this supplement is not required to be filed.
12. The data for this supplement is not required to be filed.
13. The data for this supplement is not required to be filed.
15. The data for this supplement is not required to be filed.
16. The data for this supplement is not required to be filed.
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35. The data for this supplement is not required to be filed.
38. The data for this supplement is not required to be filed.
39. 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.
43. 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]
11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]
12. Trusteed Surplus Statement [Document Identifier 490]
13. Participating Opinion for Exhibit 5 [Document Identifier 371]
15. Actuarial Opinion on X-Factors [Document Identifier 442]
16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]
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]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

22. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

9366120234490000

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

9366120234520000

26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

9366120234530000

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]

9366120234540000

28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

9366120234950000

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

9366120233650000

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

9366120232240000

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

9366120232250000

33. Relief from the Requirements for Audit Committees [Document Identifier 226]

9366120232260000

34. VM-20 Reserves Supplement [Document Identifier 456]

9366120234560000

35. Health Care Receivables Supplement [Document Identifier 475]

9366120234750000

38. Long-Term Care Experience Reporting Forms [Document Identifier 306]

9366120233060000

39. Credit Insurance Experience Exhibit [Document Identifier 230]

9366120232300000

40. Accident and Health Policy Experience Exhibit [Document Identifier 210]

9366120232100000

41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]

9366120232160000

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

9366120234350000

43. Supplemental Term and Universal Life Insurance Reinsurance Exhibit [Document Identifier 345]

9366120233450000

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

9366120234580000

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. Other assets	288,075	266,577	21,498	22,268
2597. Summary of remaining write-ins for Line 25 from overflow page	288,075	266,577	21,498	22,268

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year	2 Prior Year
08.304. Miscellaneous income		25
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	0	25

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	949,430	0.043	949,430		949,430	0.043
1.02 All other governments	999,938	0.045	999,938		999,938	0.045
1.03 U.S. states, territories and possessions, etc. guaranteed	31,192,860	1.414	31,192,860		31,192,860	1.415
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	21,063,668	0.955	21,063,668		21,063,668	0.955
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	174,873,181	7.929	174,873,181		174,873,181	7.932
1.06 Industrial and miscellaneous	1,719,061,739	77.947	1,719,061,739		1,719,061,739	77.975
1.07 Hybrid securities	29,913,444	1.356	29,913,444		29,913,444	1.357
1.08 Parent, subsidiaries and affiliates	19,687,457	0.893	19,687,457		19,687,457	0.893
1.09 SVO identified funds	0	0.000	0		0	0.000
1.10 Unaffiliated bank loans		0.000			0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0		0	0.000
1.12 Total long-term bonds	1,997,741,717	90.583	1,997,741,717	0	1,997,741,717	90.616
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	4,180,800	0.190	4,180,800		4,180,800	0.190
2.02 Parent, subsidiaries and affiliates		0.000			0	0.000
2.03 Total preferred stocks	4,180,800	0.190	4,180,800	0	4,180,800	0.190
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000			0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000			0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000			0	0.000
3.05 Mutual funds	0	0.000			0	0.000
3.06 Unit investment trusts	0	0.000			0	0.000
3.07 Closed-end funds	0	0.000			0	0.000
3.08 Exchange traded funds	0	0.000			0	0.000
3.09 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance		0.000			0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0		0	0.000
5.02 Properties held for production of income		0.000	0		0	0.000
5.03 Properties held for sale		0.000	0		0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	5,384,894	0.244	5,384,894		5,384,894	0.244
6.02 Cash equivalents (Schedule E, Part 2)	114,692,605	5.200	114,692,605		114,692,605	5.202
6.03 Short-term investments (Schedule DA)	10,734,138	0.487	10,734,138		10,734,138	0.487
6.04 Total cash, cash equivalents and short-term investments	130,811,637	5.931	130,811,637	0	130,811,637	5.933
7. Contract loans	43,632,943	1.978	43,632,943		43,632,943	1.979
8. Derivatives (Schedule DB)	20,274,528	0.919	20,274,528		20,274,528	0.920
9. Other invested assets (Schedule BA)	7,988,957	0.362	7,988,957		7,988,957	0.362
10. Receivables for securities	790,581	0.036	0		0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	2,205,421,163	100.000	2,204,630,582	0	2,204,630,582	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1. Book/adjusted carrying value, December 31 of prior year
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
   - 7.2 Totals, Part 3, Column 10
8. Deduct current year's depreciation:
   - 8.1 Totals, Part 1, Column 11
   - 8.2 Totals, Part 3, Column 9
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)
10. Deduct total nonadmitted amounts
11. Statement value at end of current period (Line 9 minus Line 10)

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1. Book value/recorded investment excluding accrued interest, December 31 of prior year
2. Cost of acquired:
   - 2.1 Actual cost at time of acquisition (Part 2, Column 7)
   - 2.2 Additional investment made after acquisition (Part 2, Column 8)
3. Capitalized deferred interest and other:
   - 3.1 Totals, Part 1, Column 12
   - 3.2 Totals, Part 3, Column 11
4. Accrual of discount
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
7. Deduct amounts received on disposals, Part 3, Column
8. Deduct amortization of premium and mortgage interest points and commitment fees
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)
12. Total valuation allowance
13. Subtotal (Line 11 plus 12)
14. Deduct total nonadmitted amounts
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		18,131,516
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	350,470	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	2	350,472
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		(859,112)
7.	Deduct amounts received on disposals, Part 3, Column 16		9,460,836
8.	Deduct amortization of premium and depreciation		173,085
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		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		7,988,955
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		7,988,955

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		2,326,409,477
2.	Cost of bonds and stocks acquired, Part 3, Column 7		164,486,916
3.	Accrual of discount		5,547,444
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	32,783	
	4.2. Part 2, Section 1, Column 15	180,800	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	12,925	226,508
5.	Total gain (loss) on disposals, Part 4, Column 19		(20,805,929)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		468,372,021
7.	Deduct amortization of premium		4,146,216
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	1,410,575	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	13,086	1,423,661
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		2,001,922,518
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		2,001,922,518

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	949,430	941,725	947,277	950,000
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	999,938	999,154	994,460	1,000,000
	4. Totals	1,949,368	1,940,879	1,941,737	1,950,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	31,192,860	29,949,736	32,604,151	29,990,214
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	21,063,668	20,382,637	22,305,805	20,262,177
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	174,873,181	159,880,741	180,598,282	166,469,530
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	1,389,384,068	1,310,705,490	1,391,519,310	1,392,829,011
	9. Canada	34,939,770	33,529,749	34,907,937	35,106,000
	10. Other Countries	324,651,343	317,199,486	324,730,948	324,641,756
	11. Totals	1,748,975,181	1,661,434,725	1,751,158,195	1,752,576,767
Parent, Subsidiaries and Affiliates	12. Totals	19,687,457	20,000,254	19,721,898	19,967,500
	13. Total Bonds	1,997,741,715	1,893,588,972	2,008,330,068	1,991,216,188
PREFERRED STOCKS	14. United States	4,180,800	4,252,920	4,000,000	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	4,180,800	4,252,920	4,000,000	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	4,180,800	4,252,920	4,000,000	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	4,180,800	4,252,920	4,000,000	
	27. Total Bonds and Stocks	2,001,922,515	1,897,841,892	2,012,330,068	

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 12.7	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	749,480	199,950	0	0	0	XXX	949,430	0.0	418,971	0.0	949,430	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.7 Totals	749,480	199,950	0	0	0	XXX	949,430	0.0	418,971	0.0	949,430	0
2. All Other Governments												
2.1 NAIC 1	999,938	0	0	0	0	XXX	999,938	0.0	999,296	0.0	0	999,938
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.7 Totals	999,938	0	0	0	0	XXX	999,938	0.0	999,296	0.0	0	999,938
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	4,820,636	14,533,317	10,352,720	1,486,188	0	XXX	31,192,861	1.5	33,981,090	1.4	31,192,861	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.7 Totals	4,820,636	14,533,317	10,352,720	1,486,188	0	XXX	31,192,861	1.5	33,981,090	1.4	31,192,861	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	2,432,744	15,487,364	2,935,527	208,033	0	XXX	21,063,668	1.0	27,620,529	1.2	21,063,668	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.7 Totals	2,432,744	15,487,364	2,935,527	208,033	0	XXX	21,063,668	1.0	27,620,529	1.2	21,063,668	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	14,823,919	68,656,061	34,369,923	48,571,092	7,452,186	XXX	173,873,181	8.2	192,918,845	8.1	173,873,181	0
5.2 NAIC 2	0	1,000,000	0	0	0	XXX	1,000,000	0.0	0	0.0	1,000,000	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.7 Totals	14,823,919	69,656,061	34,369,923	48,571,092	7,452,186	XXX	174,873,181	8.2	192,918,845	8.1	174,873,181	0

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

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

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 12.7	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	136,238,725	476,930,613	201,772,844	55,295,999	5,253,740	XXX	875,491,921	41.3	1,027,969,875	43.4	388,121,411	487,370,510
6.2 NAIC 2	211,742,228	485,373,788	158,893,175	53,772,911	35,947,868	XXX	945,729,970	44.6	1,013,619,861	42.8	643,537,501	302,192,469
6.3 NAIC 3	639,776	7,403,291	404,146	435,422	0	XXX	8,882,635	0.4	18,421,055	0.8	7,568,943	1,313,692
6.4 NAIC 4	878,964	7,193,959	820,512	588,573	1	XXX	9,482,009	0.4	6,782,192	0.3	9,078,705	403,304
6.5 NAIC 5	246,265	3,041,818	375,061	238,802	0	XXX	3,901,946	0.2	3,398,290	0.1	3,409,706	492,240
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	120,050	0.0	0	0
6.7 Totals	349,745,958	979,943,469	362,265,738	110,331,707	41,201,609	XXX	1,843,488,481	86.9	2,070,311,323	87.4	1,051,716,266	791,772,215
7. Hybrid Securities												
7.1 NAIC 1	0	0	4,660,023	0	1,697,563	XXX	6,357,586	0.3	6,431,955	0.3	1,697,563	4,660,023
7.2 NAIC 2	0	3,835,070	2,000,000	1,952,066	14,695,732	XXX	22,482,868	1.1	17,772,200	0.8	22,294,136	188,732
7.3 NAIC 3	0	0	0	0	1,072,990	XXX	1,072,990	0.1	1,939,963	0.1	1,072,990	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.7 Totals	0	3,835,070	6,660,023	1,952,066	17,466,285	XXX	29,913,444	1.4	26,144,118	1.1	25,064,689	4,848,755
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	1,518,610	11,409,930	6,402,006	356,911	0	XXX	19,687,457	0.9	16,794,115	0.7	0	19,687,457
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.7 Totals	1,518,610	11,409,930	6,402,006	356,911	0	XXX	19,687,457	0.9	16,794,115	0.7	0	19,687,457
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0		0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.7 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0		0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0		0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0		0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0		0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0		0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0		0.0	0	0
11.7 Totals						XXX						

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 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 161,584,052	587,217,235	260,493,043	105,918,223	14,403,489	0	1,129,616,042	53.2	XXX	XXX	616,898,114	512,717,928
12.2 NAIC 2	(d) 211,742,228	490,208,858	160,893,175	55,724,977	50,643,600	0	969,212,838	45.7	XXX	XXX	666,831,637	302,381,201
12.3 NAIC 3	(d) 639,776	7,403,291	404,146	435,422	1,072,990	0	9,955,625	0.5	XXX	XXX	8,641,933	1,313,692
12.4 NAIC 4	(d) 878,964	7,193,959	820,512	588,573	1	0	9,482,009	0.4	XXX	XXX	9,078,705	403,304
12.5 NAIC 5	(d) 246,265	3,041,818	375,061	238,802	0	0	(c) 3,901,946	0.2	XXX	XXX	3,409,706	492,240
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	375,091,285	1,095,065,161	422,985,937	162,905,997	66,120,080	0	(b) 2,122,168,460	100.0	XXX	XXX	1,304,860,095	817,308,365
12.8 Line 12.7 as a % of Col. 7	17.7	51.6	19.9	7.7	3.1	0.0	100.0	XXX	XXX	XXX	61.5	38.5
13. Total Bonds Prior Year												
13.1 NAIC 1	147,476,785	622,358,113	384,550,933	124,097,212	28,651,633	0	XXX	XXX	1,307,134,676	55.2	729,385,645	577,749,031
13.2 NAIC 2	104,604,847	448,623,358	344,967,127	80,734,202	52,462,527	0	XXX	XXX	1,031,392,061	43.5	755,350,684	276,041,377
13.3 NAIC 3	3,186,751	14,047,397	681,073	505,834	1,939,963	0	XXX	XXX	20,361,018	0.9	15,615,038	4,745,980
13.4 NAIC 4	804,768	4,501,698	1,330,674	145,052	0	0	XXX	XXX	6,782,192	0.3	5,327,734	1,454,458
13.5 NAIC 5	389,253	2,332,737	310,169	234,653	131,478	0	XXX	XXX	(c) 3,398,290	0.1	3,136,580	261,710
13.6 NAIC 6	10,810	36,480	33,260	38,865	635	0	XXX	XXX	(c) 120,050	0.0	0	120,050
13.7 Totals	256,473,214	1,091,899,783	731,873,236	205,755,818	83,186,236	0	XXX	XXX	(b) 2,369,188,287	100.0	1,508,815,681	860,372,606
13.8 Line 13.7 as a % of Col. 9	10.8	46.1	30.9	8.7	3.5	0.0	XXX	XXX	100.0	XXX	63.7	36.3
14. Total Publicly Traded Bonds												
14.1 NAIC 1	97,497,244	340,473,718	86,557,628	80,745,865	11,623,659	0	616,898,114	29.1	729,385,645	30.8	616,898,114	XXX
14.2 NAIC 2	68,693,192	406,901,803	109,495,306	48,241,462	33,499,874	0	666,831,637	31.4	755,350,684	31.9	666,831,637	XXX
14.3 NAIC 3	318,417	6,410,958	404,146	435,422	1,072,990	0	8,641,933	0.4	15,615,038	0.7	8,641,933	XXX
14.4 NAIC 4	1,060,569	7,285,974	552,816	179,346	0	0	9,078,705	0.4	5,327,734	0.2	9,078,705	XXX
14.5 NAIC 5	225,371	2,727,407	297,609	159,319	0	0	3,409,706	0.2	3,136,580	0.1	3,409,706	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	167,794,793	763,799,860	197,307,505	129,761,414	46,196,523	0	1,304,860,095	61.5	1,508,815,681	63.7	1,304,860,095	XXX
14.8 Line 14.7 as a % of Col. 7	12.9	58.5	15.1	9.9	3.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	7.9	36.0	9.3	6.1	2.2	0.0	61.5	XXX	XXX	XXX	61.5	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	64,086,808	246,743,517	173,935,415	25,172,358	2,779,830	0	512,717,928	24.2	577,749,031	24.4	XXX	512,717,928
15.2 NAIC 2	143,049,036	83,307,055	51,397,869	7,483,515	17,143,726	0	302,381,201	14.2	276,041,377	11.7	XXX	302,381,201
15.3 NAIC 3	321,359	992,333	0	0	0	0	1,313,692	0.1	4,745,980	0.2	XXX	1,313,692
15.4 NAIC 4	(181,605)	(92,015)	267,696	409,227	1	0	403,304	0.0	1,454,458	0.1	XXX	403,304
15.5 NAIC 5	20,894	314,411	77,452	79,483	0	0	492,240	0.0	261,710	0.0	XXX	492,240
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	120,050	0.0	XXX	0
15.7 Totals	207,296,492	331,265,301	225,678,432	33,144,583	19,923,557	0	817,308,365	38.5	860,372,606	36.3	XXX	817,308,365
15.8 Line 15.7 as a % of Col. 7	25.4	40.5	27.6	4.1	2.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	9.8	15.6	10.6	1.6	0.9	0.0	38.5	XXX	XXX	XXX	XXX	38.5

(a) Includes $ 807,590,923 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 1,999,265 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 $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 120,050 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 $ 0 ; NAIC 2 $ 124,426,743 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

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 12.09	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	749,480	199,950	0	0	0	XXX	949,430	0.0	418,971	0.0	949,430	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
1.05 Totals	749,480	199,950	0	0	0	XXX	949,430	0.0	418,971	0.0	949,430	0
2. All Other Governments												
2.01 Issuer Obligations	999,938	0	0	0	0	XXX	999,938	0.0	999,296	0.0	0	999,938
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
2.05 Totals	999,938	0	0	0	0	XXX	999,938	0.0	999,296	0.0	0	999,938
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	4,820,636	14,533,317	10,352,720	1,486,188	0	XXX	31,192,861	1.5	33,981,090	1.4	31,192,861	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
3.05 Totals	4,820,636	14,533,317	10,352,720	1,486,188	0	XXX	31,192,861	1.5	33,981,090	1.4	31,192,861	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	2,432,744	15,487,364	2,935,527	208,033	0	XXX	21,063,668	1.0	27,620,529	1.2	21,063,668	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
4.05 Totals	2,432,744	15,487,364	2,935,527	208,033	0	XXX	21,063,668	1.0	27,620,529	1.2	21,063,668	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	13,221,475	63,785,392	28,121,937	39,044,325	2,509,821	XXX	146,682,950	6.9	163,237,815	6.9	146,682,950	0
5.02 Residential Mortgage-Backed Securities	1,602,444	5,870,670	6,247,986	9,526,767	4,942,365	XXX	28,190,232	1.3	29,681,030	1.3	28,190,232	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
5.05 Totals	14,823,919	69,656,062	34,369,923	48,571,092	7,452,186	XXX	174,873,182	8.2	192,918,845	8.1	174,873,182	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	288,260,093	752,873,973	204,035,965	77,531,275	37,461,734	XXX	1,360,163,040	64.1	1,485,826,706	62.7	1,004,316,152	355,846,888
6.02 Residential Mortgage-Backed Securities	11,505,216	39,565,169	38,801,458	19,216,464	2,399,383	XXX	111,487,690	5.3	124,451,731	5.3	30,843,230	80,644,460
6.03 Commercial Mortgage-Backed Securities	3,503,618	31,399,708	9,443,260	642,772	0	XXX	44,989,358	2.1	61,053,187	2.6	10,995,590	33,993,768
6.04 Other Loan-Backed and Structured Securities	46,477,030	156,104,619	109,985,055	12,941,198	1,340,492	XXX	326,848,394	15.4	398,979,699	16.8	5,561,294	321,287,100
6.05 Totals	349,745,957	979,943,469	362,265,738	110,331,709	41,201,609	XXX	1,843,488,482	86.9	2,070,311,323	87.4	1,051,716,266	791,772,216
7. Hybrid Securities												
7.01 Issuer Obligations	0	3,835,070	6,660,023	1,952,066	17,466,285	XXX	29,913,444	1.4	26,144,118	1.1	25,064,689	4,848,755
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
7.05 Totals	0	3,835,070	6,660,023	1,952,066	17,466,285	XXX	29,913,444	1.4	26,144,118	1.1	25,064,689	4,848,755
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.04 Other Loan-Backed and Structured Securities	1,518,610	11,409,930	6,402,006	356,911	0	XXX	19,687,457	0.9	16,794,115	0.7	0	19,687,457
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0		0.0	0	0
8.07 Totals	1,518,610	11,409,930	6,402,006	356,911	0	XXX	19,687,457	0.9	16,794,115	0.7	0	19,687,457

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 12.09	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	0	0	0.0		0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0		0.0	0	0
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0		0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	310,484,366	850,715,066	252,106,172	120,221,887	57,437,840	XXX	1,590,965,331	75.0	XXX	XXX	1,229,269,750	361,695,581
12.02 Residential Mortgage-Backed Securities	13,107,660	45,435,839	45,049,444	28,743,231	7,341,748	XXX	139,677,922	6.6	XXX	XXX	59,033,462	80,644,460
12.03 Commercial Mortgage-Backed Securities	3,503,618	31,399,708	9,443,260	642,772	0	XXX	44,989,358	2.1	XXX	XXX	10,995,590	33,993,768
12.04 Other Loan-Backed and Structured Securities	47,995,640	167,514,549	116,387,061	13,298,109	1,340,492	XXX	346,535,851	16.3	XXX	XXX	5,561,294	340,974,557
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						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	375,091,284	1,095,065,162	422,985,937	162,905,999	66,120,080	0	2,122,168,462	100.0	XXX	XXX	1,304,860,096	817,308,366
12.10 Line 12.09 as a % of Col. 7	17.7	51.6	19.9	7.7	3.1	0.0	100.0	XXX	XXX	XXX	61.5	38.5
13. Total Bonds Prior Year												
13.01 Issuer Obligations	163,014,121	804,634,406	543,883,726	157,516,277	69,179,995	XXX	XXX	XXX	1,738,228,525	73.4	1,416,320,503	321,908,022
13.02 Residential Mortgage-Backed Securities	16,137,618	57,930,163	40,667,078	28,268,007	11,129,895	XXX	XXX	XXX	154,132,761	6.5	63,186,687	90,946,074
13.03 Commercial Mortgage-Backed Securities	15,060,591	33,401,622	10,958,180	1,632,794	0	XXX	XXX	XXX	61,053,187	2.6	23,093,179	37,960,008
13.04 Other Loan-Backed and Structured Securities	62,260,884	195,933,589	136,364,251	18,338,743	2,876,347	XXX	XXX	XXX	415,773,814	17.5	6,215,312	409,558,502
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	256,473,214	1,091,899,780	731,873,235	205,755,821	83,186,237	0	XXX	XXX	2,369,188,287	100.0	1,508,815,681	860,372,606
13.10 Line 13.09 as a % of Col. 9	10.8	46.1	30.9	8.7	3.5	0.0	XXX	XXX	100.0	XXX	63.7	36.3
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	157,926,526	730,684,017	183,386,327	116,068,837	41,204,044	XXX	1,229,269,751	57.9	1,416,320,503	59.8	1,229,269,751	XXX
14.02 Residential Mortgage-Backed Securities	7,365,089	19,517,556	13,465,760	13,692,577	4,992,480	XXX	59,033,462	2.8	63,186,687	2.7	59,033,462	XXX
14.03 Commercial Mortgage-Backed Securities	2,059,146	8,936,443	0	0	0	XXX	10,995,589	0.5	23,093,179	1.0	10,995,589	XXX
14.04 Other Loan-Backed and Structured Securities	444,032	4,661,843	455,419	0	0	XXX	5,561,294	0.3	6,215,312	0.3	5,561,294	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	167,794,793	763,799,859	197,307,506	129,761,414	46,196,524	0	1,304,860,096	61.5	1,508,815,681	63.7	1,304,860,096	XXX
14.10 Line 14.09 as a % of Col. 7	12.9	58.5	15.1	9.9	3.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	7.9	36.0	9.3	6.1	2.2	0.0	61.5	XXX	XXX	XXX	61.5	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	152,557,840	120,031,049	68,719,845	4,153,050	16,233,796	XXX	361,695,580	17.0	321,908,022	13.6	XXX	361,695,580
15.02 Residential Mortgage-Backed Securities	5,742,571	25,918,283	31,583,684	15,050,654	2,349,268	XXX	80,644,460	3.8	90,946,074	3.8	XXX	80,644,460
15.03 Commercial Mortgage-Backed Securities	1,444,472	22,463,265	9,443,260	642,772	0	XXX	33,993,769	1.6	37,960,008	1.6	XXX	33,993,769
15.04 Other Loan-Backed and Structured Securities	47,551,608	162,852,706	115,931,642	13,298,109	1,340,492	XXX	340,974,557	16.1	409,558,502	17.3	XXX	340,974,557
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	207,296,491	331,265,303	225,678,431	33,144,585	19,923,556	0	817,308,366	38.5	860,372,606	36.3	XXX	817,308,366
15.10 Line 15.09 as a % of Col. 7	25.4	40.5	27.6	4.1	2.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	9.8	15.6	10.6	1.6	0.9	0.0	38.5	XXX	XXX	XXX	XXX	38.5

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	4,879,338	4,879,338	0	0	0
2. Cost of short-term investments acquired	20,453,563	20,453,563	0	0	0
3. Accrual of discount	401,236	401,236	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	15,000,000	15,000,000	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other than temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	10,734,138	10,734,138	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	10,734,138	10,734,138	0	0	0

(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)		4,683,241
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	9,916,609	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	9,916,609
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	0	
	3.2 Section 2, Column 19	0	0
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		9,940,945
6.	Considerations received/(paid) on terminations, Section 2, Column 15		9,940,945
7.	Amortization:		
	7.1 Section 1, Column 19	(4,933,498)	
	7.2 Section 2, Column 21	(4,683,242)	(9,616,740)
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20	0	
	8.2 Section 2, Column 23	0	0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18	0	
	9.2 Section 2, Column 20	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		4,983,110
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		4,983,110

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				
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				
	3.14 Section 1, Column 18, prior year				
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				
	3.24 Section 1, Column 19, prior year plus				
	3.25 SSAP No. 108 Adjustments				
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)				
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)				
	4.23 SSAP No. 108 Adjustments				
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)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

			Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	4,983,111	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		4,983,111
4.	Part D, Section 1, Column 6	20,274,528	
5.	Part D, Section 1, Column 7	(15,291,416)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

			Fair Value Check
7.	Part A, Section 1, Column 16	13,907,208	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		13,907,208
10.	Part D, Section 1, Column 9	13,907,208	
11.	Part D, Section 1, Column 10	0	
12	Total (Line 9 minus Line 10 minus Line 11)		0

			Potential Exposure Check
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	0	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

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	43,899,471	41,899,471	2,000,000	0
2. Cost of cash equivalents acquired	2,781,723,236	2,434,723,236	347,000,000	
3. Accrual of discount	5,074,709	5,074,709		
4. Unrealized valuation increase/(decrease)	0			
5. Total gain (loss) on disposals	355	355		
6. Deduct consideration received on disposals	2,716,005,167	2,368,005,167	348,000,000	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	114,692,605	113,692,605	1,000,000	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	114,692,605	113,692,605	1,000,000	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

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								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
878091-BC-0	8005 Teachers Insurance & Annuity		New York	NY	Teachers Insurance & Annuity	1.D FE	03/31/2010		105,646	97,279	105,646		(805)				5,086		
638671-AK-3	8012 Nationwide Mutual Ins Co		Wilmington	DE	Nationwide Mutual Ins Co	1.G FE	08/31/2017		(207)	1,139,182	(207)		(23,775)				115,548		
743917-AH-9	8015 Prudential Ins Co America		Newark	NJ	Prudential Ins Co America	1.F FE	08/03/2016		2,120,748	2,070,987	2,120,748		(76,628)				89,372		
023138-AA-8	8020 Ambac Assurance Corp		New York	NY	Ambac Assurance Corp	5.B	12/31/2018		14,877	21,778	14,877						759		
309588-AC-5	8026 Farmers Exchange Capital-Subordinated		New York	NY	Farmers exchange CAP III	2.A FE	07/31/2020		3,217,675		3,217,675		(41,490)				170,010		
694475-AA-2	8507 PACIFIC LIFE INSURANCE 9.25 06/15/2039		Newport Beach	CA	Stifel	1.F FE	10/01/2021		(79)	162,774	(79)		(10,371)				44,615		
707567-AC-7	8509 PENN MUTUAL LIFE 7.625 06/15/2040		Horsham	PA	Stifel	1.F FE	08/31/2017		2,530,301	2,220,638	2,530,301		(20,016)				132,484		
2799999. Surplus Debentures, etc - Unaffiliated									7,988,961	5,712,638	7,988,961	0	(173,085)	0	0	0	557,874	0	XXX
000000-00-0	7170 RT balancing		Springfield	MA	Massachusetts Mutual Life Ins Co		01/01/2023		(4)	1	(4)						41		
45112A-AA-5	7172 ICONX BRAND HOLDINGS LLC-SERIES 2012-1A CLASS A		Springfield	MA	Massachusetts Mutual Life Ins Co		03/31/2023	3		0							4,652		
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									(4)	1	(4)	0	0	0	0	0	4,693	0	XXX
6099999. Total - Unaffiliated									7,988,957	5,712,639	7,988,957	0	(173,085)	0	0	0	562,567	0	XXX
6199999. Total - Affiliated																			XXX
6299999 - Totals									7,988,957	5,712,639	7,988,957	0	(173,085)	0	0	0	562,567	0	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A ...$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 105,646 1E ..$ 0 1F ..$ 4,650,970 1G ..$ (207)

1B 2A ...$ 3,217,675 2B ..$ 0 2C ..$ 0

1C 3A ...$ 3B ..$ 3C ..$

1D 4A ...$ 4B ..$ 4C ..$

1E 5A ...$ 0 5B ..$ 14,877 5C ..$ 0

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
638671-AK-3	8012 Nationwide Mutual Ins Co	Ireland		Nationwide Mutual Ins Co	08/31/2017			1		
2799999. Surplus Debentures, etc - Unaffiliated							0	1	0	XXX
000000-00-0	7170 RT balancing	Springfield	MA	Massachusetts Mutual Life Ins Co	01/01/2023			1		
45112A-AA-5	7172 ICONX BRAND HOLDINGS LLC-SERIES 2012-1A CLASS A	Springfield	MA	Massachusetts Mutual Life Ins Co	03/31/2023	3	350,470			
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							350,470	1	0	XXX
6099999. Total - Unaffiliated							350,470	2	0	XXX
6199999. Total - Affiliated										XXX
6299999 - Totals							350,470	2	0	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
638671-AK-3	8012 Nationwide Mutual Ins Co	Ireland	IL	Distribution	08/31/2017	07/01/2023						0			6,684,351		(412,681)	(412,681)	
694475-AA-2	8507 PACIFIC LIFE INSURANCE 9.25 06/15/2039	Newport Beach	CA	Distribution	10/01/2021	07/01/2023						0			2,688,860		(183,586)	(183,586)	
2799999. Surplus Debentures, etc - Unaffiliated							0	0	0	0	0	0	0	0	9,373,211	0	(596,267)	(596,267)	0
45112A-AA-5	7172 ICONX BRAND HOLDINGS LLC-SERIES 2012-1A CLASS A	Springfield	MA	Distribution	03/31/2023	11/01/2023						0			87,625	(262,845)		(262,845)	
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							0	0	0	0	0	0	0	0	87,625	(262,845)	0	(262,845)	0
6099999. Total - Unaffiliated							0	0	0	0	0	0	0	0	9,460,836	(262,845)	(596,267)	(859,112)	0
6199999. Total - Affiliated																			
6299999 - Totals							0	0	0	0	0	0	0	0	9,460,836	(262,845)	(596,267)	(859,112)	0

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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
912828-YV-6	United States Treasury N-UNSECURED	SD			1.A	202,838	97.0153	198,881	205,000	204,588	0	443	0	0	1.500	1.722	MN	269	3,075	12/12/2019	11/30/2024
912828-YV-6	United States Treasury N-UNSECURED				1.A	44,525	97.0153	43,657	45,000	44,910	0	97	0	0	1.500	1.722	MN	59	675	12/12/2019	11/30/2024
91282C-GD-7	United States Treasury N-UNSECURED	SD			1.A	414,968	99.4686	412,795	415,000	414,985	0	18	0	0	4.250	4.253	JD	8,867	8,820	01/10/2023	12/31/2024
91282C-GD-7	United States Treasury N-UNSECURED				1.A	84,993	99.4686	84,548	85,000	84,997	0	4	0	0	4.250	4.253	JD	1,816	1,806	01/10/2023	12/31/2024
91282C-HV-6	United States Treasury N-UNSECURED	SD			1.A	199,953	100.9219	201,844	200,000	199,950	0	(3)	0	0	5.000	5.012	FA	3,379	0	09/12/2023	08/31/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						947,277	XXX	941,725	950,000	949,430	0	559	0	0	XXX	XXX	XXX	14,390	14,376	XXX	XXX
0109999999. Total - U.S. Government Bonds						947,277	XXX	941,725	950,000	949,430	0	559	0	0	XXX	XXX	XXX	14,390	14,376	XXX	XXX
50065W-AF-3	Korea National Oil Corp-SENIOR UNSECURED		D		1.C FE	994,460	99.9154	999,154	1,000,000	999,938	0	642	0	0	4.000	4.066	JJ	17,556	40,000	01/15/2014	01/23/2024
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						994,460	XXX	999,154	1,000,000	999,938	0	642	0	0	XXX	XXX	XXX	17,556	40,000	XXX	XXX
0309999999. Total - All Other Government Bonds						994,460	XXX	999,154	1,000,000	999,938	0	642	0	0	XXX	XXX	XXX	17,556	40,000	XXX	XXX
041042-WY-4	State of Arkansas-GENERAL OBLIGATION UNL			2	1.C FE	1,000,000	96.3930	963,930	1,000,000	1,000,000	0	0	0	0	4.111	4.111	JJ	20,555	41,110	06/30/2014	07/01/2034
20772J-AC-6	State of Connecticut-GENERAL OBLIGATION				1.D FE	1,155,140	99.7960	997,960	1,000,000	1,063,394	0	(8,038)	0	0	5.090	4.008	AO	12,725	50,900	02/19/2013	10/01/2030
246380-7R-4	State of Delaware-GENERAL OBLIGATION UNL				1.A FE	2,333,830	100.3510	2,007,020	2,000,000	2,131,158	0	(21,456)	0	0	4.550	3.239	JJ	45,500	91,000	12/10/2012	07/01/2029
373384-ST-4	State of Georgia-GENERAL OBLIGATION UNLT				1.A FE	1,004,880	99.6540	996,540	1,000,000	1,001,617	0	(403)	0	0	4.370	4.321	AO	10,925	43,700	09/05/2013	10/01/2027
57582P-UD-0	Commonwealth of Massachu-GENERAL OBLIGAT				1.B FE	2,179,080	103.1620	2,063,240	2,000,000	2,082,365	0	(11,708)	0	0	5.306	4.515	JJ	53,060	106,120	12/16/2013	01/01/2030
57582P-UT-5	Commonwealth of Massachu-GENERAL OBLIGAT				1.B FE	1,184,890	99.6300	996,300	1,000,000	1,070,816	0	(11,909)	0	0	4.910	3.444	MN	8,183	49,100	08/09/2012	05/01/2029
574192-6N-5	State of Maryland-GENERAL OBLIGATION UNL				1.A FE	1,001,080	98.8360	988,360	1,000,000	1,000,140	0	(103)	0	0	4.350	4.339	FA	18,125	43,500	07/29/2010	08/01/2025
574193-GK-8	State of Maryland-GENERAL OBLIGATION UNL				1.A FE	1,974,260	94.6660	1,893,320	2,000,000	1,992,786	0	1,876	0	0	2.800	2.906	FA	23,333	56,000	08/08/2012	08/01/2027
594612-BC-6	State of Michigan-GENERAL OBLIGATION UNL			2	1.B FE	907,052	96.6340	879,369	910,000	909,377	0	242	0	0	3.000	3.029	MN	3,488	27,300	04/11/2013	05/15/2026
594612-BS-1	State of Michigan-GENERAL OBLIGATION UNL			2	1.B FE	1,000,000	98.2350	982,350	1,000,000	1,000,000	0	0	0	0	3.590	3.589	JD	2,992	35,900	06/25/2014	12/01/2026
605580-5Q-8	State of Mississippi-GENERAL OBLIGATION			1	1.C FE	1,970,003	104.0320	1,843,447	1,772,000	1,841,431	0	(22,852)	0	0	5.539	4.051	AO	24,538	98,151	11/12/2013	10/01/2029
605580-5X-3	State of Mississippi-BUILD AMERICA GEN O			1	1.C FE	3,543,630	103.3490	3,100,470	3,000,000	3,301,191	0	(21,723)	0	0	5.245	4.088	MN	26,225	157,350	02/19/2013	11/01/2034
605581-FF-9	State of Mississippi-GENERAL OBLIGATION				1.C FE	2,000,000	93.8540	1,877,080	2,000,000	2,000,000	0	0	0	0	3.729	3.729	AO	18,645	74,580	02/04/2015	10/01/2032
87122N-EZ-8	Sycamore Community City -GENERAL OBLIGAT				1.B FE	260,000	100.5930	261,542	260,000	260,000	0	0	0	0	5.550	5.548	JD	1,203	14,430	12/21/2010	12/01/2025
68583R-BA-9	Oregon Community College-GENERAL OBLIGAT				1.C FE	2,197,760	103.2580	2,065,160	2,000,000	2,073,949	0	(14,456)	0	0	5.600	4.679	JD	56,311	112,000	12/20/2013	06/30/2028
686053-GG-8	Oregon School Boards Ass-GENERAL OBLIGAT				1.C FE	2,266,226	99.6140	2,040,308	2,048,214	2,132,990	0	(17,002)	0	0	4.759	3.750	JD	49,008	97,475	12/03/2014	06/30/2028
882722-VN-8	State of Texas-GENERAL OBLIGATION UNLTD				1.A FE	1,163,960	98.9470	989,470	1,000,000	1,113,116	0	0	0	0	4.681	3.745	AO	11,703	46,810	10/22/2012	04/01/2040
882722-VP-3	State of Texas-GENERAL OBLIGATION UNLTD				1.A FE	1,137,140	99.4340	994,340	1,000,000	1,075,533	0	(6,754)	0	0	4.631	3.660	AO	11,578	46,310	02/19/2013	04/01/2033
882723-PU-7	State of Texas-GENERAL OBLIGATION UNLTD			2	1.A FE	1,000,000	99.2550	992,550	1,000,000	1,000,000	0	0	0	0	3.423	3.422	AO	8,558	34,230	06/26/2014	10/01/2026
882723-PV-5	State of Texas-GENERAL OBLIGATION UNLTD			2	1.A FE	1,000,000	99.3640	993,640	1,000,000	1,000,000	0	0	0	0	3.573	3.571	AO	8,933	35,730	06/26/2014	10/01/2027
93974C-PL-8	State of Washington-GENERAL OBLIGATION U				1.B FE	2,325,220	101.1670	2,023,340	2,000,000	2,142,997	0	(22,492)	0	0	5.381	3.941	FA	44,842	107,620	06/16/2014	08/01/2029
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						32,604,151	XXX	29,949,736	29,990,214	31,192,860	0	(156,778)	0	0	XXX	XXX	XXX	460,430	1,369,316	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						32,604,151	XXX	29,949,736	29,990,214	31,192,860	0	(156,778)	0	0	XXX	XXX	XXX	460,430	1,369,316	XXX	XXX
718814-ZZ-2	PHOENIX AZ-BUILD AMERICA GENERAL OBLIGAT			1	1.B FE	2,101,379	103.7710	1,836,747	1,770,000	1,944,574	0	(32,910)	0	0	5.269	3.065	JJ	46,631	93,261	12/11/2014	07/01/2034
399262-HD-9	Grossmont Union High Sch-GENERAL OBLIGAT				1.E FE	2,000,000	100.4520	2,009,040	2,000,000	2,000,000	0	0	0	0	5.479	5.477	FA	45,658	109,580	05/13/2011	08/01/2025
544646-XY-3	LOS ANGELES CA UNIF SCH-BUILD AMERICA GE				1.D FE	1,086,000	104.3800	1,043,800	1,000,000	1,037,747	0	(5,835)	0	0	5.755	4.962	JJ	28,775	57,550	09/09/2013	07/01/2029
797646-NF-9	City & County of San Fra-GENERAL OBLIGAT				1.A FE	2,526,000	105.3250	2,106,500	2,000,000	2,180,182	0	(36,545)	0	0	5.930	3.717	JD	5,271	118,600	08/09/2012	06/15/2028
438670-6E-6	City & County of Honolul-GENERAL OBLIGAT			1,2	1.C FE	2,000,000	88.8190	1,776,380	2,000,000	2,000,000	0	0	0	0	3.138	3.137	AO	15,690	62,760	10/06/2016	10/01/2032
981305-SA-4	City of Worcester MA-GENERAL OBLIGATION				1.C FE	542,354	101.0540	515,375	510,000	520,528	0	(2,285)	0	0	6.250	5.666	JJ	15,938	31,875	10/28/2010	01/01/2028
05914F-JP-6	County of Baltimore MD-GENERAL OBLIGATIO				1.A FE	2,253,680	100.3370	2,006,740	2,000,000	2,063,193	0	(20,979)	0	0	4.450	3.272	MN	14,833	89,000	06/03/2013	11/01/2026
741701-H8-2	County of Prince George'-GENERAL OBLIGAT				1.A FE	1,000,000	100.4050	1,004,050	1,000,000	1,000,000	0	0	0	0	4.750	4.748	MS	15,833	47,500	03/10/2011	03/01/2026
631294-4C-6	City of Nashua NH-GENERAL OBLIGATION UNL				1.B FE	1,080,440	97.8450	978,450	1,000,000	1,039,148	0	(4,121)	0	0	4.226	3.659	JJ	19,487	42,260	04/11/2013	01/15/2032
442331-QM-9	HOUSTON TX-GENERAL OBLIGATION LTD			1	1.D FE	1,731,054	105.9390	1,499,037	1,415,000	1,582,155	0	(16,580)	0	0	6.290	4.541	MS	29,668	89,004	10/17/2012	03/01/2032

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
796269-VA-3	San Antonio Independent -GENERAL OBLIGAT			2	1.A FE	2,000,000	99.5440	1,990,880	2,000,000	2,000,000	0	0	0	0	4.006	4.004	FA	30,268	80,120	08/24/2011	08/15/2028
655867-JF-7	City of Norfolk VA-GENERAL OBLIGATION UN				1.B FE	2,828,389	100.4590	2,742,531	2,730,000	2,740,492	0	(8,685)	0	0	5.450	5.100	MS	49,595	148,785	01/27/2010	03/01/2025
73723R-J6-1	City of Portsmouth VA-GENERAL OBLIGATION			2	1.C FE	10,000	97.0800	9,708	10,000	10,000	0	0	0	0	3.939	3.938	FA	164	394	06/05/2013	02/01/2030
602245-UM-2	County of Milwaukee WI-GENERAL OBLIGATIO				1.C FE	1,146,509	104.3790	863,399	827,177	945,649	0	(21,641)	0	0	6.840	3.632	JD	4,715	56,583	12/06/2012	12/01/2028
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						22,305,805	XXX	20,382,637	20,262,177	21,063,668	0	(149,581)	0	0	XXX	XXX	XXX	322,526	1,027,272	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						22,305,805	XXX	20,382,637	20,262,177	21,063,668	0	(149,581)	0	0	XXX	XXX	XXX	322,526	1,027,272	XXX	XXX
010608-5M-5	Alabama Public School an-REVENUE BONDS				1.C FE	5,796,430	101.4500	5,072,500	5,000,000	5,256,883	0	(64,500)	0	0	5.150	3.638	MS	85,833	257,500	12/12/2014	09/01/2027
914072-K4-4	University of Arkansas-REVENUE BONDS			1,2	1.C FE	2,275,000	89.0010	2,024,773	2,275,000	2,275,000	0	0	0	0	3.166	3.165	MS	21,208	72,027	10/06/2016	09/15/2031
04048R-DS-2	Arizona State University-REVENUE BONDS				1.C FE	1,285,310	103.7260	1,037,260	1,000,000	1,121,213	0	(15,992)	0	0	6.204	4.063	JJ	31,020	62,040	01/31/2013	07/01/2030
040627-DX-6	Arizona Power Authority-REVENUE BONDS				1.C FE	2,000,000	96.4350	1,928,700	2,000,000	2,000,000	0	0	0	0	4.918	4.917	AO	24,590	98,360	03/19/2014	10/01/2045
13077C-TL-8	CALIFORNIA ST UNIV REV BUILD AMER BDS				1.D FE	2,734,760	110.7040	2,214,080	2,000,000	2,574,969	0	(21,357)	0	0	6.484	4.180	MN	21,613	129,680	03/27/2015	11/01/2041
130795-Z6-7	California Statewide Com-REVENUE BONDS			1	1.C FE	1,238,456	114.3490	1,023,424	895,000	1,161,030	0	(10,411)	0	0	7.550	4.890	MN	8,634	67,834	01/08/2015	05/15/2040
463632-4P-1	Irvine Ranch Water Distr-SPECIAL ASSESSM				1.A FE	2,801,740	111.2730	2,225,460	2,000,000	2,607,710	0	(25,808)	0	0	6.622	4.059	MN	22,073	132,440	03/25/2015	05/01/2040
544525-NZ-7	LOS ANGELES CA DEPT OF W-REVENUE BONDS				1.C FE	1,214,060	106.9810	1,069,810	1,000,000	1,163,590	0	(7,151)	0	0	6.008	4.528	JJ	30,040	60,080	09/16/2015	07/01/2039
544712-2H-4	LOS ANGELES CNTY CA MET -REVENUE BONDS			1	1.B FE	5,065,820	104.9810	4,199,240	4,000,000	4,771,538	0	(35,538)	0	0	5.735	4.040	JD	19,117	229,400	02/26/2015	06/01/2039
54473E-NS-9	LOS ANGELES CNTY CA PUBL-REVENUE BONDS				1.C FE	1,336,580	120.2580	1,202,580	1,000,000	1,255,477	0	(9,445)	0	0	7.618	5.285	FA	31,742	76,180	12/14/2012	08/01/2040
684273-HC-2	ORANGE CNTY CA LCL TRANSPRTN-BUILD AMERI			1	1.B FE	2,875,640	113.2310	2,264,620	2,000,000	2,674,528	0	(26,637)	0	0	6.908	4.139	FA	52,194	138,160	02/26/2015	02/15/2041
768874-SG-5	City of Riverside CA Ele-REVENUE BONDS				1.D FE	2,953,740	121.6170	2,432,340	2,000,000	2,734,724	0	(28,985)	0	0	7.605	4.466	AO	38,025	152,100	01/07/2015	10/01/2040
79765R-SV-2	SAN FRANCISCO CITY & CNTY CA-BUILD AMERI			1	1.D FE	1,270,800	105.5340	1,055,340	1,000,000	1,200,795	0	(7,987)	0	0	6.000	4.310	MN	10,000	60,000	04/12/2013	11/01/2040
835574-CB-8	County of Sonoma CA-REVENUE BONDS			1	1.C FE	1,952,123	102.9040	1,867,708	1,815,000	1,862,470	0	(15,274)	0	0	6.000	4.996	JD	9,075	108,900	03/22/2012	12/01/2029
91412G-GX-7	University of California-REVENUE BONDS			1	1.C FE	658,850	99.4880	621,800	625,000	641,430	0	(1,855)	0	0	4.797	4.375	MN	3,831	30,326	03/08/2012	05/15/2031
19633S-AB-9	COLORADO ST BRIDGE ENTERPRISE REVENUE				1.C FE	1,254,870	106.9020	1,069,020	1,000,000	1,178,417	0	(6,881)	0	0	6.078	4.554	JD	5,065	60,780	05/28/2013	12/01/2040
196479-F9-5	Colorado Housing and Fin-REVENUE BONDS			2	1.A FE	426,467	100.7860	417,389	414,134	419,201	0	(1,414)	0	0	3.700	3.312	MON	1,277	15,323	02/14/2018	03/01/2048
25477G-EV-3	District of Columbia-REVENUE BONDS				1.B FE	1,000,000	100.2070	1,002,070	1,000,000	1,000,000	0	0	0	0	5.282	5.281	JD	4,402	52,820	12/03/2010	12/01/2026
690353-RX-7	United States Internatio-UNSECURED				1.A	591,554	99.5706	589,014	591,554	591,567	0	(54)	0	0	4.440	4.430	FA	9,047	26,265	01/15/2010	02/27/2027
690353-XM-4	United States Internatio-SENIOR UNSECURE				1.A	800,000	98.1557	785,246	800,000	800,002	0	(1)	0	0	3.590	3.590	MJSD	1,276	28,720	07/10/2013	12/15/2030
46615M-AS-0	JEA District Energy Syst-REVENUE BONDS			2	1.C FE	1,610,000	96.7090	1,557,015	1,610,000	1,610,000	0	0	0	0	4.238	4.235	AO	17,058	68,232	06/07/2013	10/01/2030
37353P-AH-2	Georgia Housing & Financ-REVENUE BONDS			2	1.A FE	995,000	96.4140	964,140	1,000,000	996,082	0	195	0	0	3.500	3.534	JD	2,917	35,000	12/21/2017	12/01/2038
438701-WY-6	City & County Honolulu H-REVENUE BONDS			1,2	1.C FE	500,000	98.8920	494,460	500,000	499,994	0	4	0	0	3.668	3.669	JJ	9,170	18,340	07/23/2015	07/01/2027
438701-WZ-3	City & County Honolulu H-REVENUE BONDS			1,2	1.C FE	500,000	98.6990	493,495	500,000	499,993	0	5	0	0	3.868	3.869	JJ	9,670	19,340	07/23/2015	07/01/2028
438701-XD-1	City & County Honolulu H-REVENUE BONDS			1,2	1.C FE	1,000,000	99.9460	999,460	1,000,000	1,000,000	0	0	0	0	4.411	4.411	JJ	22,055	44,110	07/23/2015	07/01/2035
45129W-KB-5	Idaho Housing & Finance -REVENUE BONDS				1.F FE	2,406,371	106.6730	2,037,454	1,910,000	2,080,483	0	(46,863)	0	0	6.348	3.783	JJ	55,908	121,247	05/23/2013	07/15/2028
167736-YV-3	City of Chicago IL Water-REVENUE BONDS				1.E FE	1,130,630	104.6850	1,046,850	1,000,000	1,061,815	0	(8,815)	0	0	6.642	5.391	MN	11,070	66,420	03/12/2014	11/01/2029
213248-BB-2	County of Cook IL Sales -REVENUE BONDS			2	1.D FE	1,250,000	100.0590	1,250,738	1,250,000	1,250,000	0	0	0	0	5.354	5.352	MN	8,552	66,925	07/12/2013	11/15/2035
452227-FT-3	State of Illinois-REVENUE BONDS				1.F FE	3,099,160	89.6400	2,689,200	3,000,000	3,064,085	0	(3,943)	0	0	4.080	3.862	JD	5,440	122,400	04/24/2013	06/15/2036
452227-GM-7	State of Illinois-REVENUE BONDS				1.F FE	885,810	89.4860	894,860	1,000,000	936,038	0	6,040	0	0	3.750	4.674	JD	1,667	37,500	10/29/2013	06/15/2032
452227-JN-2	State of Illinois-REVENUE BONDS				1.F FE	2,000,000	95.5720	1,911,440	2,000,000	2,000,000	0	0	0	0	4.620	4.620	JD	4,107	92,400	03/11/2014	06/15/2038
454624-U5-4	Indiana Bond Bank-REVENUE BONDS			1	1.B FE	224,943	99.8960	219,771	220,000	220,000	0	0	0	0	5.490	4.821	JJ	5,569	12,078	11/19/2010	01/15/2024
641667-NZ-9	New Albany-Floyd County -REVENUE BONDS			2	1.B FE	770,000	97.7080	752,352	770,000	770,000	0	0	0	0	3.110	3.110	JJ	11,042	23,947	04/11/2013	01/15/2027
575832-R2-8	Massachusetts State Coll-REVENUE BONDS				1.C FE	460,000	100.3610	461,661	460,000	460,000	0	0	0	0	5.788	5.785	MN	4,437	26,625	12/10/2010	05/01/2025
57587A-XF-0	Massachusetts Housing Fi-REVENUE BONDS			2	1.C FE	1,010,740	95.1150	951,150	1,000,000	1,004,705	0	(1,104)	0	0	3.750	3.619	JD	3,125	37,500	12/21/2017	12/01/2042
57587A-XH-6	Massachusetts Housing Fi-REVENUE BONDS			2	1.C FE	990,610	92.6580	926,580	1,000,000	991,478	0	154	0	0	3.950	4.000	JD	3,292	39,500	12/20/2017	12/01/2052
576000-KW-2	MASSACHUSETTS ST SCH BLD-REVENUE BONDS				1.C FE	2,330,900	102.6860	2,053,720	2,000,000	2,104,757	0	(27,849)	0	0	5.468	3.834	JD	4,860	109,360	06/27/2014	06/15/2027
183596-CY-9	Baltimore Board of Schoo-REVENUE BONDS				1.B FE	2,000,000	100.5220	2,010,440	2,000,000	2,000,000	0	0	0	0	5.692	5.691	JD	5,060	113,840	02/03/2011	12/15/2025
57419R-L6-0	Maryland Community Devel-REVENUE BONDS			2	1.B FE	1,985,000	100.1060	1,987,104	1,985,000	1,985,000	0	0	0	0	4.103	4.102	MS	27,148	81,445	04/07/2017	09/01/2032

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
594712-PP-0	MICHIGAN ST UNIV REVENUE-REVENUE BONDS			1,2	1.C FE	3,090,010	105.6880	2,642,200	2,500,000	2,785,829	0	(40,479)	0	0	6.173	4.043	FA	58,301	154,325	06/09/2015	02/15/2050
914455-JZ-4	University of Michigan-REVENUE BONDS				1.A FE	1,262,320	103.7010	1,037,010	1,000,000	1,112,692	0	(15,884)	0	0	5.513	3.489	AO	13,783	55,130	10/24/2012	04/01/2030
604115-BA-2	Minnesota Public Facilit-REVENUE BONDS				1.A FE	1,084,930	100.8120	1,008,120	1,000,000	1,024,381	0	(7,060)	0	0	5.125	4.291	MS	17,083	51,250	07/25/2013	03/01/2027
604115-BB-0	Minnesota Public Facilit-REVENUE BONDS				1.A FE	1,089,050	102.2370	1,022,370	1,000,000	1,031,461	0	(6,750)	0	0	5.250	4.413	MS	17,500	52,500	07/25/2013	03/01/2028
60416Q-HA-5	Minnesota Housing Financ-REVENUE BONDS			2	1.A FE	625,971	100.0610	626,353	625,971	625,971	0	0	0	0	3.300	3.300	MON	1,721	20,657	02/14/2018	03/01/2048
60416Q-HJ-6	Minnesota Housing Financ-REVENUE BONDS			2	1.A FE	550,178	100.4300	552,544	550,178	550,178	0	0	0	0	3.600	3.600	MON	1,651	19,806	12/14/2018	01/01/2049
60636A-EF-6	Health & Educational Fac-REVENUE BONDS				1.B FE	3,000,000	96.4910	2,894,730	3,000,000	3,000,000	0	0	0	0	3.335	3.334	FA	37,797	100,050	07/19/2012	02/15/2027
60636Y-KJ-9	Missouri Housing Develop-REVENUE BONDS			2	1.B FE	360,000	99.0790	356,684	360,000	360,000	0	0	0	0	4.030	4.030	JJ	7,254	14,508	06/06/2013	07/01/2028
60636Y-KK-6	Missouri Housing Develop-REVENUE BONDS			2	1.B FE	440,000	99.5740	438,126	440,000	440,000	0	0	0	0	4.430	4.430	JJ	9,746	19,492	06/06/2013	07/01/2033
264416-AN-8	Duke University-REVENUE BONDS				1.B FE	2,691,240	107.8520	2,157,040	2,000,000	2,448,203	0	(25,815)	0	0	5.850	3.695	AO	29,250	117,000	09/11/2012	04/01/2037
40179P-AA-3	Guilford County Public F-REVENUE BONDS			2	1.B FE	1,000,000	98.2560	982,560	1,000,000	1,000,000	0	0	0	0	4.564	4.561	AO	11,410	45,640	03/15/2012	04/01/2032
783186-NH-8	Rutgers The State Univer-REVENUE BONDS				1.E FE	3,773,310	105.9840	3,179,520	3,000,000	3,558,815	0	(23,665)	0	0	5.665	4.090	MN	28,325	169,950	12/13/2012	05/01/2040
647200-4S-0	New Mexico Mortgage Fina-REVENUE BONDS			2	1.B FE	345,000	92.4450	318,935	345,000	345,000	0	0	0	0	2.600	2.600	MON	748	8,970	08/03/2016	09/01/2040
610730-AA-1	Monroe County Industrial-REVENUE BONDS			1	1.C FE	4,000,000	98.4850	3,939,400	4,000,000	4,000,000	0	0	0	0	4.176	4.175	MN	27,840	167,040	06/14/2012	05/01/2028
61075T-GQ-5	Monroe County Industrial-REVENUE BONDS				1.D FE	1,000,000	102.2720	1,022,720	1,000,000	1,000,000	0	0	0	0	5.046	5.046	JJ	25,230	50,460	09/11/2013	07/01/2028
61075T-GR-3	Monroe County Industrial-REVENUE BONDS				1.D FE	1,000,000	103.5510	1,035,510	1,000,000	1,000,000	0	0	0	0	5.311	5.311	JJ	26,555	53,110	09/11/2013	07/01/2033
64966T-FD-1	New York City Housing De-REVENUE BONDS			2	1.A FE	3,063,744	96.5190	2,895,570	3,000,000	3,003,289	0	(8,623)	0	0	3.709	3.412	MON	9,273	111,270	10/24/2014	02/15/2048
64971Q-J4-6	New York City Transition-REVENUE BONDS				1.A FE	2,046,480	89.1160	1,782,320	2,000,000	2,028,682	0	(1,919)	0	0	3.750	3.600	MN	12,500	75,000	11/15/2012	11/01/2035
64972C-BD-4	New York City Housing De-REVENUE BONDS				1.C FE	206,683	78.5230	162,293	206,683	206,683	0	0	0	0	3.050	3.050	MON	280	6,304	06/19/2014	06/15/2036
649902-2E-2	New York State Dormitory-REVENUE BONDS				1.B FE	2,378,540	100.2880	2,005,760	2,000,000	2,187,645	0	(16,526)	0	0	5.289	4.057	MS	31,146	105,780	02/08/2013	03/15/2033
649902-T2-9	NEW YORK ST DORM AUTH ST-REVENUE BONDS				1.B FE	3,587,330	102.7300	3,081,900	3,000,000	3,276,809	0	(38,973)	0	0	5.500	3.812	MS	48,583	165,000	01/21/2015	03/15/2030
649907-YA-4	New York State Dormitory-REVENUE BONDS				1.A FE	4,015,600	98.1820	3,927,280	4,000,000	4,009,550	0	(660)	0	0	4.802	4.773	JD	16,007	192,080	01/07/2014	12/01/2034
64990C-ZW-4	New York State Dormitory-REVENUE BONDS			1,2	1.D FE	1,000,000	90.0420	900,420	1,000,000	999,980	0	5	0	0	3.998	3.999	JJ	19,990	39,980	05/17/2017	07/01/2039
64990F-MV-3	New York State Dormitory-REVENUE BONDS				1.B FE	1,189,220	102.0250	1,020,250	1,000,000	1,134,067	0	(6,184)	0	0	5.427	4.223	MS	15,980	54,270	01/31/2013	03/15/2039
73358W-CW-2	Port Authority of New Yo-REVENUE BONDS				1.D FE	974,552	107.2750	858,200	800,000	925,778	0	(4,997)	0	0	5.647	4.322	MN	7,529	45,176	02/04/2013	11/01/2040
73358W-TZ-7	Port Authority of New Yo-REVENUE BONDS			2	1.D FE	1,000,000	96.0680	960,680	1,000,000	1,000,000	0	0	0	0	4.426	4.424	AO	9,344	44,260	10/08/2014	10/15/2034
123550-HN-8	County of Butler OH-REVENUE BONDS			2	2.C FE	1,000,000	95.5790	955,790	1,000,000	1,000,000	0	0	0	0	3.300	3.300	MN	4,217	33,000	12/22/2017	11/15/2029
47770V-AY-6	JobsOhio Beverage System-REVENUE BONDS				1.D FE	2,000,000	98.5030	1,970,060	2,000,000	2,000,000	0	0	0	0	3.985	3.985	JJ	39,850	79,700	01/29/2013	01/01/2029
677377-2P-7	Ohio Housing Finance Age-REVENUE BONDS			2	1.A FE	835,000	82.3650	687,748	835,000	835,000	0	0	0	0	2.650	2.650	MON	1,844	22,127	07/15/2016	11/01/2041
677561-JU-7	State of Ohio-REVENUE BONDS				1.C FE	2,000,000	84.2690	1,685,380	2,000,000	1,999,943	0	2	0	0	3.700	3.700	JJ	37,000	74,000	08/09/2017	01/01/2043
914119-F5-6	University of Cincinnati-REVENUE BONDS			2	1.D FE	1,000,000	84.5630	845,630	1,000,000	1,000,000	0	0	0	0	3.949	3.949	JD	3,291	39,490	05/11/2016	06/01/2042
67908P-AZ-9	Oklahoma Capitol Improve-REVENUE BONDS				1.D FE	2,450,980	103.0320	2,060,640	2,000,000	2,200,416	0	(26,655)	0	0	5.610	3.853	JJ	56,100	112,200	08/09/2012	07/01/2030
686087-MP-9	State of Oregon Housing -REVENUE BONDS			2	1.C FE	60,000	92.5770	55,546	60,000	60,000	0	0	0	0	2.891	2.891	JJ	867	1,735	05/31/2013	07/01/2033
914805-FA-9	University of Pittsburgh-REVENUE BONDS			1,2	1.B FE	2,000,000	87.9860	1,759,720	2,000,000	2,000,000	0	0	0	0	3.646	3.646	MS	21,471	72,920	01/06/2017	09/15/2036
76221T-KB-4	Rhode Island Housing and-REVENUE BONDS			2	1.C FE	1,012,450	99.8250	998,250	1,000,000	1,004,829	0	(1,388)	0	0	3.800	3.640	AO	9,500	38,000	12/20/2017	10/01/2037
592041-XW-2	Metropolitan Government -REVENUE BONDS				1.A FE	2,000,000	78.6340	1,572,680	2,000,000	2,000,020	0	(3)	0	0	3.437	3.437	AO	17,185	68,740	10/27/2016	10/01/2046
880557-3E-1	TENNESSEE ST SCH BOND AU-REVENUE BONDS				1.B FE	281,232	90.9240	363,696	400,000	369,476	0	25,933	0	0	1.515	4.528	MJSD	269	6,969	07/25/2013	09/15/2026
880557-3E-1	TENNESSEE ST SCH BOND AU-REVENUE BONDS	SD			1.B FE	421,848	90.9240	545,544	600,000	554,213	0	0	0	0	1.515	4.528	MJSD	404	10,454	07/25/2013	09/15/2026
442435-5B-5	HOUSTON TX UTILITY SYS R-REVENUE BONDS				1.C FE	2,000,000	97.6280	1,952,560	2,000,000	2,000,000	0	0	0	0	3.828	3.827	MN	9,783	76,560	03/13/2014	05/15/2028
88213A-ET-8	Texas A&M University-REVENUE BONDS			2	1.A FE	1,250,000	92.3190	1,153,988	1,250,000	1,250,000	0	0	0	0	3.993	3.992	MN	6,378	49,913	03/23/2016	05/15/2037
88213A-KJ-3	Texas A&M University-REVENUE BONDS			2	1.A FE	2,000,000	91.9050	1,838,100	2,000,000	2,000,000	0	0	0	0	3.286	3.286	MN	8,398	65,720	06/07/2017	05/15/2031
88275F-NU-9	Texas Department of Hous-REVENUE BONDS			2	1.B FE	255,000	80.7510	205,915	255,000	255,063	0	(102)	0	0	3.200	3.158	MS	2,720	8,160	10/15/2015	09/01/2039
88283L-HU-3	TEXAS ST TRANSPRTN COMM-BUILD AMERICA RE			1	1.A FE	3,005,540	103.0780	2,576,950	2,500,000	2,714,805	0	(30,135)	0	0	5.178	3.628	AO	32,363	129,450	08/13/2012	04/01/2030
914729-ST-6	University of North Texa-REVENUE BONDS			2	1.C FE	2,270,000	94.1230	2,136,592	2,270,000	2,269,863	0	11	0	0	3.757	3.758	AO	18,004	85,284	01/06/2017	04/15/2031
915137-5R-0	University of Texas Syst-REVENUE BONDS				1.A FE	2,283,720	98.5550	1,971,100	2,000,000	2,204,735	0	(5,418)	0	0	4.794	4.095	FA	36,221	95,880	02/06/2013	08/15/2046

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 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
91754R-PR-2	Utah State Board of Rege-REVENUE BONDS				1.C FE	1,340,000	103.8180	1,038,180	1,000,000	1,129,489	0	(22,076)	0	0	6.279	3.552	AO	15,698	62,790	08/09/2012	04/01/2029
92778L-BK-5	Virginia Commonwealth Un-REVENUE BONDS				1.D FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	3.858	3.858	JJ	19,290	38,580	01/30/2014	01/01/2024
927793-TC-3	VIRGINIA ST CMWLTH TRANSPRTN-BUILD AMERI			1	1.B FE	2,448,300	100.5290	2,010,580	2,000,000	2,275,763	0	(19,022)	0	0	5.350	3.842	MN	13,672	107,000	04/11/2013	05/15/2035
92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS				1.A FE	415,746	95.7350	398,015	415,746	415,751	0	0	0	0	4.300	4.300	MON	2,980	17,856	12/04/2013	12/25/2043
92812U-Q4-3	Virginia Housing Develop-REVENUE BONDS				1.A FE	438,869	91.5620	401,838	438,869	438,869	0	0	0	0	3.500	3.500	MON	2,560	15,345	11/21/2014	10/25/2037
92812U-Q6-8	Virginia Housing Develop-REVENUE BONDS				1.A FE	545,830	90.4050	493,457	545,830	545,729	0	4	0	0	3.100	3.101	MON	2,820	16,913	05/25/2016	06/25/2041
92812U-Q7-6	Virginia Housing Develop-REVENUE BONDS				1.A FE	411,964	88.6480	365,198	411,964	411,964	0	0	0	0	2.950	2.950	MON	203	12,170	10/22/2019	10/25/2049
92813T-EE-6	Virginia Housing Develop-REVENUE BONDS				1.B FE	449,874	93.8390	422,157	449,874	449,660	0	8	0	0	3.250	3.253	MON	1,218	15,834	03/11/2013	08/25/2042
92817S-D6-2	Virginia Public School A-REVENUE BONDS				1.B FE	2,000,000	93.2720	1,865,440	2,000,000	2,000,000	0	0	0	0	3.840	3.840	JD	3,413	76,800	10/12/2012	12/15/2034
92817S-TB-4	Virginia Public School A-REVENUE BONDS				1.B FE	1,082,070	103.7070	1,037,070	1,000,000	1,039,794	0	(5,036)	0	0	5.512	4.799	FA	22,967	55,120	07/25/2013	08/01/2030
812643-HF-4	City of Seattle WA Munic-REVENUE BONDS				1.C FE	1,974,800	94.9320	1,898,640	2,000,000	1,990,198	0	1,604	0	0	3.500	3.600	JD	5,833	70,000	06/29/2012	06/01/2029
940093-R4-1	Washington State Univers-REVENUE BONDS			1	1.E FE	1,740,134	101.5920	1,366,412	1,345,000	1,400,942	0	(61,018)	0	0	5.990	1.351	AO	20,141	80,566	11/28/2012	10/01/2027
97712D-E5-1	Wisconsin Health & Educa-REVENUE BONDS			2	1.D FE	982,620	97.1810	971,810	1,000,000	986,440	0	691	0	0	3.500	3.620	FA	13,222	35,000	12/20/2017	08/15/2038
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						152,411,499	XXX	137,217,445	138,225,803	146,682,949	0	(701,596)	0	0	XXX	XXX	XXX	1,556,917	6,608,428	XXX	XXX
31383S-RS-1	Fannie Mae Pool-POOL #511797			4	1.A	1,356	105.4722	1,430	1,356	1,322	0	3	0	0	6.000	7.018	MON	7	81	10/19/2001	05/01/2031
31406J-2L-6	Fannie Mae Pool-POOL #811779			4	1.A	8,508	103.9710	8,704	8,371	6,035	0	238	0	0	5.500	16.348	MON	38	460	01/11/2005	01/01/2035
3140HN-LY-6	Fannie Mae Pool-POOL #BK8442			4	1.A	3,851,126	79.5426	3,055,648	3,841,523	3,850,020	0	(288)	0	0	2.000	1.977	MON	6,403	76,830	03/04/2021	01/01/2051
3140K0-EL-8	Fannie Mae Pool-POOL #BO4638			4	1.A	631,836	86.9367	548,355	630,752	631,342	0	(11)	0	0	3.000	2.990	MON	1,577	18,923	11/07/2019	11/01/2049
3140QB-N5-3	Fannie Mae Pool-POOL #CA4011			4	1.A	110,238	90.2567	97,967	108,542	110,060	0	(45)	0	0	3.500	3.337	MON	317	3,799	10/11/2019	08/01/2049
3140QC-DT-0	Fannie Mae Pool-POOL #CA4613			4	1.A	450,632	90.1307	399,828	443,609	450,123	0	193	0	0	3.500	3.329	MON	1,294	15,526	11/07/2019	11/01/2049
31418D-YR-7	Fannie Mae Pool-POOL #MA4319			4	1.A	8,396,890	79.3624	6,688,536	8,427,836	8,399,520	0	1,003	0	0	2.000	2.035	MON	14,046	168,557	03/24/2021	04/01/2051
3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6			4	1.A	476,222	91.0579	426,507	468,391	475,334	0	78	0	0	3.500	3.329	MON	1,366	16,394	11/08/2019	11/01/2049
3133N3-X2-5	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6			4	1.A	4,151,389	79.2724	3,312,643	4,178,813	4,153,438	0	825	0	0	2.000	2.063	MON	6,965	83,576	04/09/2021	05/01/2051
3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6			4	1.A	2,115,128	83.2679	1,719,838	2,065,428	2,114,205	0	(739)	0	0	2.500	2.252	MON	4,303	51,636	04/09/2021	05/01/2051
3133N3-XX-7	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6			4	1.A	7,993,458	79.3625	6,403,840	8,069,106	7,998,833	0	2,089	0	0	2.000	2.092	MON	13,449	161,382	03/24/2021	04/01/2051
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						28,186,783	XXX	22,663,296	28,243,727	28,190,232	0	3,346	0	0	XXX	XXX	XXX	49,765	597,164	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						180,598,282	XXX	159,880,741	166,469,530	174,873,181	0	(698,250)	0	0	XXX	XXX	XXX	1,606,682	7,205,592	XXX	XXX
04015K-AB-6	Ares Finance Co II LLC-SENIOR UNSECURED			1,2	2.A FE	1,995,420	88.5016	1,770,032	2,000,000	1,996,870	0	426	0	0	3.250	3.277	JD	2,889	65,000	06/10/2020	06/15/2030
07274N-AL-7	Bayer US Finance II LLC-SENIOR UNSECURED			1,2	2.B FE	992,710	95.0869	950,869	1,000,000	996,128	0	680	0	0	4.375	4.463	JD	1,944	43,750	06/18/2018	12/15/2028
11134L-AH-2	Broadcom Corp / Broadcom-SENIOR UNSECURE			1,2	2.B FE	1,412,728	97.5208	1,383,821	1,419,000	1,416,828	0	655	0	0	3.875	3.928	JJ	25,355	54,986	01/11/2017	01/15/2027
14314D-AA-1	MULTIPLE GUARANTORS-SENIOR UNSECURED			1,2	1.G FE	1,996,820	93.4876	1,869,753	2,000,000	1,998,031	0	294	0	0	3.500	3.518	MS	19,833	70,000	09/05/2019	09/19/2029
166754-AW-1	Chevron Phillips Chemica-SENIOR UNSECURE			1,2	1.G FE	1,999,840	100.0662	2,001,324	2,000,000	2,000,000	0	0	0	0	5.125	5.124	AO	25,625	102,500	03/24/2020	04/01/2025
18977W-2C-3	CNO Global Funding-SECURED				1.G FE	8,997,558	86.7816	8,574,026	9,880,000	9,166,866	0	119,645	0	0	2.650	4.232	JJ	127,274	261,820	11/03/2022	01/06/2029
24703T-AC-0	Dell International LLC /-FIRST LIEN			1,2	2.B FE	998,630	101.0257	1,010,257	1,000,000	999,831	0	84	0	0	5.850	5.860	JJ	26,975	58,500	04/03/2020	07/15/2025
24703T-AD-8	Dell International LLC /-FIRST LIEN			1,2	2.B FE	1,098,952	102.2493	1,066,460	1,043,000	1,058,854	0	(6,581)	0	0	6.020	5.284	JD	2,791	108,751	11/15/2016	06/15/2026
24703T-AF-3	Dell International LLC /-FIRST LIEN			1,2	2.B FE	997,620	104.0904	1,040,904	1,000,000	999,187	0	192	0	0	6.100	6.125	JJ	28,128	61,000	04/03/2020	07/15/2027
36298G-AA-7	GSPA Monetization Trust-SECURED				2.A FE	1,128,887	97.0597	1,071,420	1,103,877	1,110,564	0	(3,982)	0	0	6.422	6.134	MON	4,332	70,891	08/25/2010	10/09/2029
68217F-AA-0	OMNICOM GROUP INC-SENIOR UNSECURED			1,2	2.A FE	1,998,140	97.4277	1,948,553	2,000,000	1,999,511	0	169	0	0	3.600	3.609	AO	15,200	72,000	03/28/2016	04/15/2026
722844-AA-5	Pine Street Trust I-SENIOR UNSECURED			1,2	2.A FE	1,000,000	95.0458	950,458	1,000,000	1,000,000	0	0	0	0	4.572	4.571	FA	17,272	45,720	04/02/2019	02/15/2029
828730-AB-7	Simmons First National C-SUBORDINATED			2	2.B FE	2,000,000	94.3750	1,887,500	2,000,000	2,000,000	0	0	0	0	7.806	7.804	JAJO	39,466	126,311	03/21/2018	04/01/2028
040555-CQ-5	ARIZONA PUBLIC SERVICE-SR UNSECURED			1,2	1.G FE	2,997,240	99.0482	2,971,447	3,000,000	2,999,828	0	297	0	0	3.350	3.360	JD	4,467	100,500	06/09/2014	06/15/2024
142339-AH-3	Carlisle Cos Inc-SENIOR UNSECURED			1,2	2.B FE	1,992,020	95.6448	1,912,896	2,000,000	1,996,545	0	792	0	0	3.750	3.797	JD	6,250	75,000	11/13/2017	12/01/2027
35952F-AB-6	Fort Huachuca-YPG Commun-UNSECURED				2.B FE	702,386	100.7542	657,393	652,471	663,419	0	(942)	0	0	8.000	7.356	JD	2,320	52,198	10/19/2009	12/15/2026
42225U-AF-1	HEALTHCARE TRUST OF AMER-SENIOR UNSECURE			1,2	2.B FE	1,989,840	94.6161	1,892,323	2,000,000	1,996,042	0	1,038	0	0	3.750	3.811	JJ	37,500	75,000	06/01/2017	07/01/2027

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
00724F-AC-5	Adobe Inc-SENIOR UNSECURED			1,2	1.E FE	1,978,560	98.3338	1,966,675	2,000,000	1,997,302	0	2,372	0	0	3.250	3.376	FA	27,083	65,000	01/21/2015	02/01/2025
00846U-AN-1	Agilent Technologies Inc-SENIOR UNSECURE			1,2	2.A FE	1,125,408	86.4915	1,037,898	1,200,000	1,138,787	0	7,481	0	0	2.300	3.096	MS	8,357	27,600	03/04/2022	03/12/2031
00912X-BF-0	Air Lease Corp-SENIOR UNSECURED			1,2	2.B FE	987,180	97.7467	977,467	1,000,000	993,215	0	1,232	0	0	4.625	4.785	AO	11,563	46,250	09/10/2018	10/01/2028
02666T-AA-5	American Homes 4 Rent LP-SENIOR UNSECURE			1,2	2.B FE	2,983,260	97.1300	2,913,900	3,000,000	2,992,280	0	1,649	0	0	4.250	4.318	FA	48,167	127,500	01/31/2018	02/15/2028
031162-BZ-2	AMGEN INC-SENIOR UNSECURED			1,2	2.A FE	2,339,780	88.8490	1,776,979	2,000,000	2,311,801	0	(10,207)	0	0	4.400	3.354	MN	14,667	88,000	02/25/2021	05/01/2045
031162-DM-9	Amgen Inc-SENIOR UNSECURED				2.A FE	12,084,720	100.2718	12,032,615	12,000,000	12,053,665	0	(31,055)	0	0	5.250	4.846	MS	208,250	315,000	04/19/2023	03/02/2025
037833-AS-9	APPLE INC-SR UNSECURED	SD			1.B FE	2,982,493	99.3057	2,964,276	2,985,000	2,984,826	0	228	0	0	3.450	3.458	MN	8,704	72,374	04/29/2014	05/06/2024
037833-AS-9	APPLE INC-SR UNSECURED				1.B FE	14,987	99.3057	14,896	15,000	14,999	0	1	0	0	3.450	3.458	MN	44	364	04/29/2014	05/06/2024
037833-BY-5	APPLE INC-SENIOR UNSECURED			1,2	1.B FE	1,995,600	97.5509	1,951,019	2,000,000	1,998,925	0	452	0	0	3.250	3.275	FA	23,111	65,000	02/16/2016	02/23/2026
038222-AJ-4	Applied Materials Inc-SENIOR UNSECURED			1,2	1.F FE	1,992,760	98.6893	1,973,786	2,000,000	1,998,505	0	758	0	0	3.900	3.942	AO	19,500	78,000	09/21/2015	10/01/2025
04015C-AA-6	ARES FINANCE CO LLC-UNSECURED NOTE			1,2	2.A FE	1,965,360	97.9570	1,959,140	2,000,000	1,996,736	0	3,959	0	0	4.000	4.211	AO	18,444	80,000	10/01/2014	10/08/2024
052769-AE-6	Autodesk Inc-SENIOR UNSECURED			1,2	2.A FE	1,987,440	97.0222	1,940,444	2,000,000	1,995,162	0	1,286	0	0	3.500	3.575	JD	3,111	70,000	06/05/2017	06/15/2027
05367A-AH-6	Aviation Capital Group L-SENIOR UNSECURE			1,2	2.C FE	2,987,910	98.2234	2,946,703	3,000,000	2,997,414	0	1,263	0	0	4.875	4.923	AO	36,563	146,250	09/14/2015	10/01/2025
05369A-AD-3	Aviation Capital Group L-SENIOR UNSECURE			1,2	2.C FE	246,593	97.2613	243,153	250,000	249,135	0	512	0	0	4.125	4.352	FA	4,297	10,313	07/25/2018	08/01/2025
05580M-82-7	B. Riley Financial Inc-SENIOR UNSECURED				2.A PL	984,375	17.7025	697,036	39,375	984,375	0	0	0	0	5.500	0.220	MJSD	367	54,141	03/25/2021	03/31/2026
05990K-AC-0	Banc of California Inc-SENIOR UNSECURED			2	2.B FE	1,995,000	95.0000	1,900,000	2,000,000	1,999,148	0	501	0	0	5.250	5.278	AO	22,167	105,000	03/31/2015	04/15/2025
11135F-BL-4	Broadcom Inc-SENIOR UNSECURED			1,2	2.C FE	1,598,502	87.0761	1,376,673	1,581,000	1,595,356	0	(1,184)	0	0	3.469	3.362	AO	11,578	54,845	03/31/2021	04/15/2034
12505B-AD-2	CBRE Services Inc-SENIOR UNSECURED			1,2	2.A FE	1,984,800	99.9348	1,998,696	2,000,000	1,996,211	0	1,561	0	0	4.875	4.965	MS	32,500	97,500	08/06/2015	03/01/2026
17275R-AD-4	Cisco Systems Inc-NOTE			1	1.D FE	5,160,876	111.1004	3,992,949	3,594,000	4,961,640	0	(71,780)	0	0	5.900	2.797	FA	80,106	212,046	02/23/2021	02/15/2039
17275R-BC-5	Cisco Systems Inc/Delawa-SENIOR UNSECURE				1.D FE	2,997,720	96.8739	2,906,217	3,000,000	2,999,440	0	217	0	0	2.950	2.958	FA	30,238	88,500	02/22/2016	02/28/2026
25389J-AR-7	Digital Realty Trust LP-SENIOR UNSECURED			1,2	2.B FE	1,998,480	96.3910	1,927,820	2,000,000	1,999,401	0	136	0	0	3.700	3.708	FA	27,956	74,000	08/02/2017	08/15/2027
25389J-AU-0	Digital Realty Trust LP-SENIOR UNSECURED			1,2	2.B FE	998,230	93.6389	936,389	1,000,000	998,963	0	167	0	0	3.600	3.621	JJ	18,000	36,000	06/10/2019	07/01/2029
254010-AD-3	Dignity Health-SECURED				1.G FE	1,000,000	98.6527	986,527	1,000,000	1,000,000	0	0	0	0	3.812	3.811	MN	6,353	38,120	10/07/2014	11/01/2024
254687-DD-5	Walt Disney Co/The-SENIOR UNSECURED			1,2	1.G FE	1,024,660	98.2665	982,665	1,000,000	1,006,484	0	(4,043)	0	0	3.700	3.264	AO	7,811	37,000	10/14/2015	10/15/2025
254687-EV-4	Walt Disney Co/The-SENIOR UNSECURED			1,2	1.G FE	1,249,030	96.3443	963,443	1,000,000	1,228,477	0	(7,937)	0	0	4.750	3.205	MS	13,986	47,500	04/29/2021	09/15/2044
254687-FP-6	Walt Disney Co/The-SENIOR UNSECURED				1.G FE	1,997,800	98.4515	1,969,029	2,000,000	1,998,885	0	295	0	0	3.700	3.717	MS	20,144	74,000	03/19/2020	03/23/2027
254687-FR-2	Walt Disney Co/The-SENIOR UNSECURED			1,2	1.G FE	1,233,010	97.6278	976,278	1,000,000	1,205,052	0	(10,090)	0	0	4.625	2.982	MS	12,590	46,250	02/24/2021	03/23/2040
278642-AL-7	eBay Inc-SENIOR UNSECURED			1,2	2.A FE	2,996,970	98.7774	2,963,321	3,000,000	2,999,754	0	307	0	0	3.450	3.461	FA	43,125	103,500	07/23/2014	08/01/2024
278642-AU-7	eBay Inc-SENIOR UNSECURED			1,2	2.A FE	999,170	96.3179	963,179	1,000,000	999,682	0	80	0	0	3.600	3.609	JD	2,600	36,000	05/30/2017	06/05/2027
285512-AD-1	Electronic Arts Inc-SENIOR UNSECURED			1,2	2.A FE	3,986,760	100.2468	4,009,873	4,000,000	3,996,563	0	1,361	0	0	4.800	4.839	MS	64,000	192,000	02/17/2016	03/01/2026
29717P-AY-3	Essex Portfolio LP-SENIOR UNSECURED			1,2	2.A FE	4,009,750	87.5993	4,379,966	5,000,000	4,197,510	0	164,379	0	0	1.700	6.122	MS	28,333	85,000	11/04/2022	03/01/2028
354613-AK-7	Franklin Resources Inc-SENIOR UNSECURED				1.F FE	1,996,540	97.3364	1,946,728	2,000,000	1,999,493	0	354	0	0	2.850	2.869	MS	14,408	57,000	03/25/2015	03/30/2025
375558-AX-1	GILEAD SCIENCES INC-SR UNSECURED			1,2	2.A FE	2,418,440	96.3887	1,927,774	2,000,000	2,382,909	0	(13,339)	0	0	4.800	3.454	AO	24,000	96,000	04/29/2021	04/01/2044
375558-AZ-6	GILEAD SCIENCES INC-SENIOR UNSECURED			1,2	2.A FE	19,623,520	98.4364	19,687,276	20,000,000	19,766,185	0	142,665	0	0	3.500	4.616	FA	291,667	350,000	04/20/2023	02/01/2025
375558-BM-4	GILEAD SCIENCES INC-SENIOR UNSECURED			1,2	2.A FE	2,964,230	95.2520	2,857,559	3,000,000	2,987,670	0	3,609	0	0	2.950	3.086	MS	29,500	88,500	11/15/2016	03/01/2027
375558-BS-1	Gilead Sciences Inc-SENIOR UNSECURED			1,2	2.A FE	1,921,180	74.0998	1,481,996	2,000,000	1,930,140	0	3,208	0	0	2.600	2.864	AO	13,000	52,000	02/19/2021	10/01/2040
44409M-AA-4	Hudson Pacific Propertie-SENIOR UNSECURE			1,2	2.C FE	1,996,300	83.5333	1,670,667	2,000,000	1,998,461	0	344	0	0	3.950	3.971	MN	13,167	79,000	09/25/2017	11/01/2027
44891A-BB-2	Hyundai Capital America-SENIOR UNSECURED				2.A FE	1,999,900	99.0795	1,981,589	2,000,000	1,999,976	0	16	0	0	3.400	3.401	JD	2,078	68,000	06/17/2019	06/20/2024
44891A-BK-2	Hyundai Capital America-SENIOR UNSECURED			1,2	2.A FE	1,998,380	100.5672	2,011,343	2,000,000	1,999,419	0	273	0	0	5.875	5.890	AO	27,417	117,500	04/02/2020	04/07/2025
44891A-CA-3	Hyundai Capital America-SENIOR UNSECURED			1,2	2.A FE	1,928,525	87.2911	2,182,277	2,500,000	2,023,352	0	83,081	0	0	2.100	6.915	MS	15,458	52,500	11/04/2022	09/15/2028
458140-BQ-2	Intel Corp-SENIOR UNSECURED			1,2	1.F FE	1,996,100	98.0546	1,961,091	2,000,000	1,998,041	0	534	0	0	3.750	3.781	MS	20,000	75,000	03/20/2020	03/25/2027
482480-AE-0	KLA Corp-SENIOR UNSECURED			1,2	1.F FE	289,269	99.5990	288,837	290,000	289,916	0	77	0	0	4.650	4.679	MN	2,248	13,485	10/30/2014	11/01/2024
49338L-AB-9	Keysight Technologies In-SENIOR UNSECURE			1,2	2.B FE	2,998,980	99.5770	2,987,310	3,000,000	2,999,811	0	20	0	0	4.550	4.551	AO	23,129	136,500	10/06/2014	10/30/2024
512807-AN-8	LAM RESEARCH CORP-SR UNSECURED			1,2	1.G FE	999,580	98.7997	987,997	1,000,000	999,924	0	26	0	0	3.800	3.803	MS	11,189	38,000	03/05/2015	03/15/2025
589400-AB-6	Mercury General Corp-SENIOR UNSECURED			1,2	2.B FE	4,992,350	95.7714	4,788,572	5,000,000	4,997,222	0	707	0	0	4.400	4.417	MS	64,778	220,000	03/01/2017	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
69478X-AD-7	Pacific Premier Bancorp -SUBORDINATED			2	2.B FE	2,000,000	80.0000	1,600,000	2,000,000	2,000,000	0	0	0	0	4.875	4.875	MN	12,458	97,500	05/03/2019	05/15/2029
74340X-BX-8	Prologis LP-SENIOR UNSECURED			1,2	1.G FE	993,167	97.6702	976,702	1,000,000	994,423	0	1,044	0	0	4.000	4.130	MS	11,778	40,000	10/06/2022	09/15/2028
747525-AF-0	QUALCOMM Inc-SR UNSECURED			1,2	1.F FE	2,391,360	98.1955	2,356,692	2,400,000	2,398,594	0	929	0	0	3.450	3.492	MN	9,430	82,800	05/13/2015	05/20/2025
778296-AD-5	Ross Stores Inc-SENIOR UNSECURED			1,2	2.A FE	2,984,400	98.1819	2,945,457	3,000,000	2,989,344	0	1,389	0	0	4.800	4.865	AO	30,400	144,000	04/02/2020	04/15/2030
928563-AC-9	VMware Inc-SENIOR UNSECURED			1,2	2.C FE	1,993,280	97.0452	1,940,904	2,000,000	1,997,258	0	669	0	0	3.900	3.940	FA	28,167	78,000	08/16/2017	08/21/2027
928563-AE-5	VMware Inc-SENIOR UNSECURED			1,2	2.C FE	4,997,550	99.1939	4,959,694	5,000,000	4,998,817	0	249	0	0	4.650	4.656	MN	29,708	232,500	04/02/2020	05/15/2027
92928Q-AF-5	WEA Finance LLC-SENIOR UNSECURED			1,2	2.B FE	1,933,220	85.6329	1,712,657	2,000,000	1,947,999	0	8,358	0	0	3.500	4.035	JD	3,111	70,000	03/15/2022	06/15/2029
94974B-FY-1	Wells Fargo & Co-SUBORDINATED				2.B FE	2,297,631	97.7201	2,247,561	2,300,000	2,299,418	0	200	0	0	4.100	4.110	JD	7,334	94,300	05/27/2014	06/03/2026
94974B-GL-8	Wells Fargo & Co-SR UNSECURED				2.B FE	4,116,220	97.9687	3,918,749	4,000,000	4,044,683	0	(11,498)	0	0	4.300	3.960	JJ	75,967	172,000	01/17/2017	07/22/2027
042735-BF-6	ARROW ELECTRONICS INC-SENIOR UNSECURED			1,2	2.C FE	1,991,500	95.0720	1,901,440	2,000,000	1,996,382	0	808	0	0	3.875	3.924	JJ	36,382	77,500	06/01/2017	01/12/2028
40414L-AM-1	Healthpeak Properties In-SENIOR UNSECURE			1,2	2.A FE	181,509	97.7044	178,799	183,000	182,811	0	165	0	0	3.400	3.496	FA	2,593	6,222	01/13/2015	02/01/2025
60871R-AD-2	MOLSON COORS BREWING CO-SENIOR UNSECURED			1	2.B FE	2,349,660	96.8581	1,937,163	2,000,000	2,317,413	0	(11,813)	0	0	5.000	3.791	MN	16,667	100,000	02/25/2021	05/01/2042
90265E-AV-2	UDR Inc-SENIOR UNSECURED			1,2	2.A FE	2,248,675	76.9141	1,922,853	2,500,000	2,283,393	0	19,365	0	0	2.100	3.167	JD	2,333	52,500	03/04/2022	06/15/2033
05351W-AB-9	Avangrid Inc-SENIOR UNSECURED			1,2	2.B FE	998,580	94.2855	942,855	1,000,000	999,170	0	131	0	0	3.800	3.817	JD	3,167	38,000	05/14/2019	06/01/2029
125523-AH-3	Cigna Corp-SENIOR UNSECURED			1,2	2.A FE	1,997,340	99.0202	1,980,403	2,000,000	1,998,743	0	210	0	0	4.375	4.388	AO	18,472	87,500	09/06/2018	10/15/2028
125523-BZ-2	Cigna Corp-SENIOR UNSECURED			1,2	2.A FE	2,984,010	99.2622	2,977,867	3,000,000	2,996,020	0	1,654	0	0	4.500	4.563	FA	47,250	135,000	02/22/2016	02/25/2026
125523-CB-4	Cigna Corp-SENIOR UNSECURED			1,2	2.A FE	999,590	96.3317	963,317	1,000,000	999,880	0	26	0	0	3.400	3.403	MS	11,333	34,000	06/29/2016	03/01/2027
36166N-AJ-2	GE Capital Funding LLC-SENIOR UNSECURED			1,2	2.A FE	1,000,000	95.4347	954,347	1,000,000	1,000,000	0	0	0	0	4.400	4.399	MN	5,622	44,000	05/06/2020	05/15/2030
443510-AG-7	Hubbell Inc-SENIOR UNSECURED			1,2	2.A FE	2,977,320	96.9240	2,907,720	3,000,000	2,994,401	0	2,406	0	0	3.350	3.439	MS	33,500	100,500	02/23/2016	03/01/2026
741503-AZ-9	Booking Holdings Inc-SENIOR UNSECURED			1,2	1.G FE	2,994,210	97.6217	2,928,652	3,000,000	2,998,407	0	594	0	0	3.600	3.622	JD	9,000	108,000	05/18/2016	06/01/2026
741503-BC-9	PRICELINE GROUP INC/THE-SENIOR UNSECURED			1,2	1.G FE	1,998,360	96.8206	1,936,411	2,000,000	1,999,316	0	132	0	0	3.550	3.558	MS	20,906	71,000	08/10/2017	03/15/2028
93884P-CQ-1	Washington Gas Light Co-SENIOR UNSECURED				1.G FE	1,677,675	104.0682	1,561,022	1,500,000	1,544,581	0	(10,473)	0	0	6.490	5.595	MS	28,664	97,350	01/21/2003	09/27/2027
00164T-AA-6	AMC East Communities LLC-SECURED				1.F FE	863,731	100.0448	825,643	825,273	832,744	0	(9,203)	0	0	5.740	4.922	JJ	21,843	47,371	07/22/2010	01/15/2028
008513-AB-9	Agree LP-SENIOR UNSECURED			1,2	2.B FE	3,880,433	86.8221	4,229,105	4,871,000	4,055,983	0	153,666	0	0	2.000	6.372	JD	4,330	97,420	11/04/2022	06/15/2028
09256B-AJ-6	Blackstone Holdings Fina-SENIOR UNSECURE			1,2	1.E FE	995,920	94.0292	940,292	1,000,000	998,320	0	407	0	0	3.150	3.197	AO	7,788	31,500	09/25/2017	10/02/2027
09256B-AL-1	Blackstone Holdings Fina-SENIOR UNSECURE			1,2	1.E FE	1,974,680	85.3525	1,707,051	2,000,000	1,984,384	0	2,360	0	0	2.500	2.641	JJ	23,750	50,000	09/03/2019	01/10/2030
212168-AA-6	Continental Wind LLC-FIRST LIEN				2.B FE	1,035,111	102.2092	1,057,978	1,035,111	1,035,111	0	0	0	0	6.000	5.999	FA	20,875	62,107	09/23/2013	02/28/2033
25466A-AJ-0	Discover Bank-SENIOR UNSECURED			2	2.B FE	998,910	94.5936	945,936	1,000,000	999,683	0	109	0	0	3.450	3.462	JJ	14,758	34,500	07/21/2016	07/27/2026
25466A-AP-6	Discover Bank-SENIOR UNSECURED			2	2.B FE	1,997,000	95.8266	1,916,532	2,000,000	1,998,454	0	264	0	0	4.650	4.667	MS	27,900	93,000	09/10/2018	09/13/2028
26078J-AE-0	DowDuPont Inc-SENIOR UNSECURED			1,2	2.A FE	2,619,040	102.6360	2,052,720	2,000,000	2,537,175	0	(29,501)	0	0	5.319	3.004	MN	13,593	106,380	02/19/2021	11/15/2038
36143L-2H-7	GA Global Funding Trust-SECURED				1.F FE	3,798,480	82.1345	3,285,379	4,000,000	3,830,764	0	17,994	0	0	2.900	3.510	JJ	56,389	116,000	03/04/2022	01/06/2032
46849L-SQ-5	Jackson National Life Gl-SECURED				1.F FE	4,979,050	94.2782	4,713,912	5,000,000	4,994,521	0	2,182	0	0	3.050	3.098	AO	26,264	152,500	04/25/2016	04/29/2026
46849L-TL-5	Jackson National Life Gl-SECURED				1.F FE	1,994,520	87.5093	1,750,186	2,000,000	1,996,790	0	529	0	0	3.050	3.082	JD	1,694	61,000	06/17/2019	06/21/2029
48252A-AA-9	KKR Group Finance Co VI -SENIOR UNSECURE			1,2	1.F FE	1,992,220	93.7874	1,875,748	2,000,000	1,995,082	0	790	0	0	3.750	3.800	JJ	37,500	75,000	04/14/2020	07/01/2029
573874-AN-4	Marvell Technology Inc-SENIOR UNSECURED			1,2	2.C FE	2,999,280	99.6353	2,989,059	3,000,000	2,999,774	0	36	0	0	4.875	4.877	JD	3,656	146,250	06/20/2018	06/22/2028
59217G-BY-4	Metropolitan Life Global-SECURED				1.D FE	1,998,660	96.3009	1,926,018	2,000,000	1,999,552	0	135	0	0	3.450	3.458	JD	2,492	69,000	12/12/2016	12/18/2026
62854A-AN-4	MYLAN NV-SENIOR UNSECURED			1,2	2.C FE	2,976,930	96.7529	2,902,587	3,000,000	2,993,461	0	2,466	0	0	3.950	4.043	JD	5,267	118,500	05/31/2016	06/15/2026
74256L-BG-3	Principal Life Global Fn-SECURED				1.E FE	993,250	87.5150	875,150	1,000,000	995,933	0	650	0	0	2.500	2.577	MS	7,292	25,000	09/09/2019	09/16/2029
05329W-AM-4	AUTONATION INC-SR UNSECURED			1,5	2.C FE	2,989,890	97.8839	2,936,518	3,000,000	2,997,860	0	1,048	0	0	4.500	4.539	AO	33,750	135,000	09/16/2015	10/01/2025
066836-AB-3	Baptist Health South Flo-FIRST LIEN				1.E FE	2,000,000	87.8459	1,756,917	2,000,000	2,000,000	0	0	0	0	4.342	4.342	MN	11,096	86,840	01/10/2017	11/15/2041
29977G-AB-8	TIAA FSB Holdings Inc-SUBORDINATED				3.A FE	1,000,000	99.0000	990,000	1,000,000	1,000,000	0	0	0	0	10.350	10.348	MJSD	4,888	100,575	03/09/2016	03/15/2026
31620R-AH-8	Fidelity National Financ-SENIOR UNSECURE			1,2	2.B FE	1,985,040	97.3711	1,947,422	2,000,000	1,992,333	0	1,439	0	0	4.500	4.592	FA	34,000	90,000	08/08/2018	08/15/2028
402740-AD-6	Gulfstream Natural Gas S-SENIOR UNSECURE			1,2	2.B FE	1,999,240	98.0413	1,960,826	2,000,000	1,999,810	0	35	0	0	4.600	4.602	MS	27,089	92,000	09/21/2015	09/15/2025
413875-AN-5	HARRIS CORPORATION-SENIOR UNSECURED NOTE				2.B FE	7,692,804	109.3915	5,841,507	5,340,000	7,485,093	0	(95,015)	0	0	6.150	3.089	JD	14,596	328,410	10/06/2021	12/15/2040
637417-AH-9	National Retail Properti-SENIOR UNSECURE			1,2	2.A FE	997,590	97.9538	979,538	1,000,000	999,474	0	246	0	0	4.000	4.027	MN	5,111	40,000	10/14/2015	11/15/2025

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
667469-AA-8	NORTHWEST FLORIDA TIMBER-SECURED				1.E FE	4,924,150	94.5242	4,726,212	5,000,000	4,969,274	0	5,055	0	0	4.750	4.885	MS	72,569	237,500	04/03/2014	03/04/2029
776743-AG-1	Roper Technologies Inc-SENIOR UNSECURED			1,2	2.A FE	997,830	91.6605	916,605	1,000,000	998,692	0	203	0	0	2.950	2.975	MS	8,686	29,500	08/20/2019	09/15/2029
78355H-KQ-1	Ryder System Inc-SENIOR UNSECURED			1,2	2.B FE	4,999,050	99.2874	4,964,370	5,000,000	4,999,762	0	37	0	0	4.625	4.626	JD	19,271	231,250	04/02/2020	06/01/2025
98310W-AM-0	Travel + Leisure Co-FIRST LIEN			1,2	3.C FE	999,660	100.3313	1,003,313	1,000,000	1,000,000	0	0	0	0	6.600	6.597	AO	16,500	66,000	09/10/2015	10/01/2025
98310W-AM-0	Travel + Leisure Co-FIRST LIEN			1,2	3.C FE	1,597,500	100.3313	1,504,969	1,500,000	1,520,234	0	(12,580)	0	0	6.600	5.649	AO	24,750	99,000	11/10/2016	10/01/2025
98310W-AN-8	Travel + Leisure Co-FIRST LIEN			1,2	3.C FE	997,750	99.4625	994,625	1,000,000	999,169	0	195	0	0	6.000	6.025	AO	15,000	60,000	03/16/2017	04/01/2027
10510K-AC-1	BRAMBLES USA INC-SR UNSECURED			1,2	2.A FE	1,995,140	98.1582	1,963,163	2,000,000	1,998,944	0	498	0	0	4.125	4.153	AO	15,583	82,500	10/19/2015	10/23/2025
195869-AP-7	COLONIAL PIPELINE CO-SR UNSECURED			1,2	1.G FE	1,994,520	96.9421	1,938,842	2,000,000	1,998,873	0	564	0	0	3.750	3.781	AO	18,750	75,000	09/16/2015	10/01/2025
224044-BY-2	COX COMMUNICATIONS INC-SENIOR UNSECURED				2.B FE	2,192,544	87.0137	1,566,247	1,800,000	2,162,922	0	(13,646)	0	0	4.700	3.265	JD	3,760	84,600	10/07/2021	12/15/2042
316041-CP-5	Fidelity Bank/Atlanta GA-SUBORDINATED			2	2.A FE	3,000,000	104.0000	3,120,000	3,000,000	3,000,000	0	0	0	0	5.875	5.873	MN	14,688	176,250	05/29/2015	05/31/2030
843646-AM-2	Southern Power Co-SENIOR UNSECURED			1,2	2.B FE	2,993,370	98.5493	2,956,480	3,000,000	2,998,506	0	690	0	0	4.150	4.176	JD	10,375	124,500	11/12/2015	12/01/2025
891906-AC-3	Global Payments Inc-SENIOR UNSECURED			1,2	2.C FE	1,994,600	99.2226	1,984,451	2,000,000	1,998,555	0	535	0	0	4.800	4.831	AO	24,000	96,000	03/14/2016	04/01/2026
911312-BX-3	United Parcel Service In-SENIOR UNSECURE			1,2	1.F FE	1,498,425	98.9703	1,484,554	1,500,000	1,499,539	0	299	0	0	3.900	3.922	AO	14,625	58,500	03/19/2020	04/01/2025
92940P-AD-6	WRKCo Inc-SENIOR UNSECURED			1,2	2.B FE	1,999,020	100.4488	2,008,976	2,000,000	1,999,361	0	82	0	0	4.900	4.905	MS	28,856	101,000	11/27/2018	03/15/2029
92940P-AG-9	WRKCo Inc-SENIOR UNSECURED			1,2	2.B FE	454,542	86.0278	404,331	470,000	456,666	0	1,180	0	0	3.000	3.352	JD	627	14,100	03/03/2022	06/15/2033
04686J-AA-9	Athene Holding Ltd-SENIOR UNSECURED			1,2	2.A FE	3,880,700	95.5519	3,822,077	4,000,000	3,905,432	0	19,799	0	0	4.125	4.757	JJ	77,458	165,000	11/04/2022	01/12/2028
084659-AT-8	Berkshire Hathaway Energ-SENIOR UNSECURE			1,2	1.G FE	1,997,420	98.8883	1,977,765	2,000,000	1,999,269	0	468	0	0	4.050	4.075	AO	17,100	81,000	03/20/2020	04/15/2025
002824-BF-6	ABBOTT LABORATORIES-SENIOR UNSECURED			1,2	1.D FE	1,125,563	98.4687	1,116,635	1,134,000	1,131,200	0	882	0	0	3.750	3.839	MN	3,662	42,525	11/17/2016	11/30/2026
00287Y-AQ-2	AbbVie Inc-SR UNSECURED			1,2	1.G FE	1,996,500	98.2315	1,964,631	2,000,000	1,999,421	0	361	0	0	3.600	3.620	MN	9,400	72,000	05/05/2015	05/14/2025
00287Y-CA-5	AbbVie Inc-SENIOR UNSECURED			1,2	1.G FE	4,541,070	90.4981	3,619,923	4,000,000	4,475,873	0	(23,898)	0	0	4.050	3.073	MN	18,000	162,000	04/29/2021	11/21/2039
00287Y-CV-9	AbbVie Inc-SENIOR UNSECURED			1,2	1.G FE	2,138,480	99.2408	1,984,816	2,000,000	2,007,718	0	(36,954)	0	0	3.850	1.967	JD	3,422	77,000	05/14/2020	06/15/2024
00287Y-CX-5	AbbVie Inc-SENIOR UNSECURED			1,2	2.C FE	16,684,650	98.6774	16,775,156	17,000,000	16,796,070	0	111,420	0	0	3.800	4.832	MS	190,211	323,000	04/19/2023	03/15/2025
00287Y-CX-5	AbbVie Inc-SENIOR UNSECURED			1,2	2.C FE	1,086,130	98.6774	986,774	1,000,000	1,018,537	0	(19,055)	0	0	3.800	1.834	MS	11,189	38,000	05/14/2020	03/15/2025
07177M-AB-9	BAXALTA INC-SENIOR UNSECURED			1,2	2.A FE	591,971	98.3980	586,452	596,000	595,295	0	450	0	0	4.000	4.083	JD	530	23,840	06/18/2015	06/23/2025
12527G-AH-6	CF Industries Inc-FIRST LIEN				2.B FE	993,850	97.9681	979,681	1,000,000	997,920	0	641	0	0	4.500	4.576	JD	3,750	45,000	11/10/2016	12/01/2026
12572Q-AG-0	CME GROUP INC-SR UNSECURED			1,2	1.D FE	1,996,220	97.9362	1,958,724	2,000,000	1,999,462	0	388	0	0	3.000	3.021	MS	17,667	60,000	03/04/2015	03/15/2025
126117-AT-7	CNA FINANCIAL CORP-SR UNSECURED			1,2	2.A FE	3,016,110	98.9468	2,968,403	3,000,000	3,003,805	0	(1,852)	0	0	4.500	4.430	MS	45,000	135,000	02/22/2016	03/01/2026
17287H-AA-8	Citadel Finance LLC-SENIOR UNSECURED			1,2	2.C FE	1,990,620	92.3683	1,847,366	2,000,000	1,995,668	0	1,843	0	0	3.375	3.477	MS	21,000	67,500	03/03/2021	03/09/2026
205887-CE-0	Conagra Brands Inc-SENIOR UNSECURED			1,2	2.C FE	1,295,180	96.9454	969,454	1,000,000	1,277,202	0	(6,962)	0	0	5.400	3.668	MN	9,000	54,000	04/29/2021	11/01/2048
254709-AM-0	DISCOVER FINANCIAL SVS-SENIOR UNSECURED			2	2.B FE	2,997,330	95.8442	2,875,325	3,000,000	2,999,060	0	247	0	0	4.100	4.110	FA	48,517	123,000	02/06/2017	02/09/2027
26884A-BD-4	ERP OPERATING LP-UNSECURED			1,2	1.G FE	1,989,340	97.8840	1,957,681	2,000,000	1,998,258	0	1,153	0	0	3.375	3.437	JD	5,625	67,500	05/12/2015	06/01/2025
26884A-BL-6	ERP Operating LP-SENIOR UNSECURED			1,2	1.G FE	995,800	92.1355	921,355	1,000,000	997,539	0	405	0	0	3.000	3.049	JJ	15,000	30,000	06/17/2019	07/01/2029
26884A-BM-4	ERP Operating LP-SENIOR UNSECURED			1,2	1.G FE	994,980	88.3001	883,001	1,000,000	996,896	0	460	0	0	2.500	2.555	FA	9,444	25,000	08/20/2019	02/15/2030
34964C-AE-6	Fortune Brands Home & Se-SENIOR UNSECURE			1,2	2.B FE	998,300	92.3697	923,697	1,000,000	998,957	0	159	0	0	3.250	3.270	MS	9,569	32,500	09/09/2019	09/15/2029
448579-AF-9	Hyatt Hotels Corp-SENIOR UNSECURED			1,2	2.C FE	1,998,400	99.2704	1,985,408	2,000,000	1,999,572	0	121	0	0	4.850	4.857	MS	28,561	97,000	02/29/2016	03/15/2026
488401-AB-6	Kemper Corp-SENIOR UNSECURED			1,2	2.C FE	2,023,860	98.0979	1,961,957	2,000,000	2,003,258	0	(3,562)	0	0	4.350	4.159	FA	32,867	87,000	06/12/2017	02/15/2025
488401-AB-6	Kemper Corp-SENIOR UNSECURED			1,2	2.C FE	2,989,550	98.0979	2,942,936	3,000,000	2,998,311	0	1,325	0	0	4.350	4.398	FA	49,300	130,500	12/14/2016	02/15/2025
58013M-EV-2	MCDONALD'S CORP-SENIOR UNSECURED			1,2	2.A FE	6,150,350	94.3404	4,717,021	5,000,000	6,072,942	0	(35,665)	0	0	4.600	3.186	MN	22,361	230,000	10/08/2021	05/26/2045
58013M-FP-4	McDonald's Corp-SENIOR UNSECURED			1,2	2.A FE	995,150	96.7328	967,328	1,000,000	997,487	0	663	0	0	3.500	3.577	JJ	17,500	35,000	03/25/2020	07/01/2027
620076-BF-5	Motorola Solutions Inc-SENIOR UNSECURED				2.C FE	890,330	99.0509	899,382	908,000	906,558	0	2,027	0	0	4.000	4.237	MS	12,107	36,320	08/12/2014	09/01/2024
620076-BL-2	Motorola Solutions Inc-SENIOR UNSECURED			1,2	2.C FE	1,996,660	99.5549	1,991,098	2,000,000	1,998,453	0	308	0	0	4.600	4.619	FA	32,711	92,000	02/21/2018	02/23/2028
665859-AP-9	Northern Trust Corp-SUBORDINATED				1.F FE	2,996,580	98.2951	2,948,852	3,000,000	2,999,341	0	273	0	0	3.950	3.960	AO	20,079	118,500	10/28/2013	10/30/2025
680223-AJ-3	Old Republic Internation-SENIOR UNSECURE			1,2	2.B FE	1,989,960	99.7214	1,994,429	2,000,000	1,998,985	0	1,107	0	0	4.875	4.935	AO	24,375	97,500	09/22/2014	10/01/2024
680223-AK-0	Old Republic Internation-SENIOR UNSECURE			1,2	2.B FE	1,933,690	96.4942	1,929,885	2,000,000	1,979,226	0	7,211	0	0	3.875	4.292	FA	26,910	77,500	11/15/2016	08/26/2026
96928*-CQ-8	William Blair & Company, Trust Certifcat				2.B	557,800	105.8649	590,514	557,800	557,801	0	(1)	0	0	6.660	6.660	MON	1,651	37,149	12/16/2009	06/15/2033

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
96928*-CR-6	William Blair & Company, Trust Certifcat				2.B	774,563	106.3374	823,650	774,563	774,564	0	(1)	0	0	6.660	6.660	MON	2,293	51,586	12/23/2009	05/15/2034
97650W-AF-5	Wintrust Financial Corp-SUBORDINATED				2.B FE	2,500,000	99.5807	2,489,518	2,500,000	2,500,000	0	0	0	0	5.000	4.999	JD	6,250	125,000	06/10/2014	06/13/2024
680033-AC-1	Old National Bancorp/IN-SENIOR UNSECURED				2.A FE	1,000,000	98.8784	988,784	1,000,000	1,000,000	0	0	0	0	4.125	4.123	FA	15,583	41,250	08/12/2014	08/15/2024
828807-CR-6	SIMON PROPERTY GROUP LP-SR UNSECURED			1	1.G FE	1,987,580	99.8395	1,996,790	2,000,000	1,999,830	0	1,420	0	0	3.750	3.823	FA	31,250	75,000	01/13/2014	02/01/2024
828807-DQ-7	Simon Property Group LP-SENIOR UNSECURED			1,2	1.G FE	1,582,882	83.0543	1,411,923	1,700,000	1,601,921	0	10,605	0	0	2.250	3.065	JJ	17,638	38,250	03/04/2022	01/15/2032
096630-AG-3	Boardwalk Pipelines LP-SENIOR UNSECURED			1,2	2.C FE	999,130	98.0948	980,948	1,000,000	999,469	0	75	0	0	4.800	4.810	MN	7,733	48,000	04/30/2019	05/03/2029
92277G-AL-1	Ventas Realty LP-SENIOR UNSECURED			1,2	2.A FE	1,983,920	96.1718	1,923,436	2,000,000	1,994,084	0	1,648	0	0	3.850	3.946	AO	19,250	77,000	03/22/2017	04/01/2027
92277G-AM-9	Ventas Realty LP-SENIOR UNSECURED			1,2	2.A FE	1,984,660	95.7534	1,915,068	2,000,000	1,992,891	0	1,516	0	0	4.000	4.092	MS	26,667	80,000	02/13/2018	03/01/2028
29364W-AU-2	Entergy Louisiana LLC-FIRST LIEN			1,2	1.F FE	1,998,340	97.8700	1,957,400	2,000,000	1,999,725	0	143	0	0	3.780	3.788	AO	18,900	75,600	06/24/2014	04/01/2025
29365P-AR-3	Entergy Gulf States Loui-FIRST LIEN			1,2	1.F FE	1,998,340	98.1911	1,963,823	2,000,000	1,999,725	0	143	0	0	3.780	3.788	AO	18,900	75,600	06/24/2014	04/01/2025
008252-AM-0	Affiliated Managers Grou-SENIOR UNSECURE				1.G FE	2,973,930	99.8963	2,996,888	3,000,000	2,999,493	0	3,032	0	0	4.250	4.355	FA	48,167	127,500	02/06/2014	02/15/2024
008252-AN-8	Affiliated Managers Grou-SR UNSECURED			1	1.G FE	1,984,780	97.0298	1,940,596	2,000,000	1,997,303	0	1,601	0	0	3.500	3.587	FA	29,167	70,000	02/10/2015	08/01/2025
19567P-AH-2	Colonial Gas Co-FIRST LIEN				1.F FE	1,713,120	106.1218	1,591,827	1,500,000	1,569,430	0	(13,934)	0	0	7.120	5.877	AO	40,347	106,800	01/22/2003	04/07/2028
30040W-AF-5	Eversource Energy-SENIOR UNSECURED			1,2	2.A FE	1,986,100	97.0548	1,941,096	2,000,000	1,992,077	0	1,298	0	0	4.250	4.334	AO	21,250	85,000	12/10/2018	04/01/2029
30251B-AD-0	FMR LLC-SENIOR UNSECURED BOND		SD	1	1.E FE	214,729	96.6778	207,857	215,000	214,850	0	12	0	0	4.950	4.959	FA	5,332	9,498	01/29/2013	02/01/2033
30251B-AD-0	FMR LLC-SENIOR UNSECURED BOND			1	1.E FE	784,011	96.6778	758,921	785,000	784,452	0	44	0	0	4.950	4.959	FA	19,470	34,680	01/29/2013	02/01/2033
44106M-AW-2	Service Properties Trust-SENIOR UNSECURE			1,2	4.B FE	1,979,080	91.0321	1,820,643	2,000,000	1,992,419	0	2,154	0	0	4.950	5.081	FA	37,400	99,000	01/10/2017	02/15/2027
49271V-AF-7	Keurig Dr Pepper Inc-SENIOR UNSECURED			1,2	2.B FE	3,000,000	100.2004	3,006,013	3,000,000	3,000,000	0	0	0	0	4.597	4.596	MN	13,791	137,910	05/14/2018	05/25/2028
49271V-AN-0	Keurig Dr Pepper Inc-SENIOR UNSECURED			1,2	2.B FE	1,592,900	85.4096	1,451,963	1,700,000	1,612,146	0	10,741	0	0	2.250	3.054	MS	11,263	38,250	03/03/2022	03/15/2031
714046-AG-4	PerkinElmer Inc-SENIOR UNSECURED			1,2	2.B FE	996,700	90.7475	907,475	1,000,000	997,980	0	311	0	0	3.300	3.339	MS	9,717	33,000	09/10/2019	09/15/2029
740816-AK-9	PRES & FELLOWS OF HARVAR-SENIOR UNSECURE			1	1.A FE	1,000,000	94.4515	944,515	1,000,000	1,000,000	0	0	0	0	3.529	3.529	AO	8,823	35,290	04/29/2013	10/01/2031
81618T-AC-4	Office Properties Income-SENIOR UNSECURE			1,2	5.A FE	1,959,800	78.5000	1,570,000	2,000,000	1,994,642	0	4,645	0	0	4.500	4.753	FA	37,500	90,000	01/29/2015	02/01/2025
09778P-AA-3	Bon Secours Mercy Health-SECURED			1,2	1.E FE	3,000,000	91.4829	2,744,488	3,000,000	3,000,000	0	0	0	0	3.464	3.464	JD	8,660	103,920	04/08/2020	06/01/2030
25470D-AR-0	Discovery Communications-SENIOR UNSECURE			1,2	2.C FE	1,992,860	95.3217	1,906,433	2,000,000	1,996,791	0	665	0	0	3.950	3.990	MS	22,164	79,000	09/07/2017	03/20/2028
268948-AA-4	Eagle Bancorp Inc-SUBORDINATED				2.C FE	1,000,000	96.8361	968,361	1,000,000	1,000,000	0	0	0	0	5.750	5.746	MS	19,167	57,500	07/31/2014	09/01/2024
313747-AU-1	Federal Realty Investmen-SENIOR UNSECURE			1	2.A FE	990,180	99.9574	999,574	1,000,000	999,940	0	1,142	0	0	3.950	4.068	JJ	18,214	39,500	12/04/2013	01/15/2024
539830-BH-1	LOCKHEED MARTIN CORP-SENIOR UNSECURED			1,2	1.G FE	1,488,420	98.2783	1,474,174	1,500,000	1,497,338	0	1,228	0	0	3.550	3.640	JJ	24,554	53,250	11/16/2015	01/15/2026
571903-BB-8	Marriott International I-SENIOR UNSECURE			1,2	2.B FE	1,196,160	99.2960	1,191,552	1,200,000	1,197,937	0	357	0	0	4.650	4.689	JD	4,650	55,800	11/13/2018	12/01/2028
58942H-AB-7	Mercy Health/OH-SECURED			1,2	1.F FE	2,000,000	95.7891	1,915,781	2,000,000	2,000,000	0	0	0	0	3.555	3.555	FA	29,625	71,100	12/12/2017	08/01/2027
681936-BK-5	Omega Healthcare Investo-SENIOR UNSECURE			1,2	2.C FE	989,780	96.5644	965,644	1,000,000	995,651	0	948	0	0	4.750	4.869	JJ	21,903	47,500	03/28/2017	01/15/2028
681936-BN-9	Omega Healthcare Investo-SENIOR UNSECURE			1,2	2.C FE	6,921,230	80.7076	5,649,534	7,000,000	6,934,640	0	5,879	0	0	3.250	3.367	AO	48,028	226,236	10/08/2021	04/15/2033
893045-AE-4	Trans-Allegheny Intersta-SENIOR UNSECURE			1,2	2.A FE	1,998,480	98.0375	1,960,749	2,000,000	1,999,736	0	143	0	0	3.850	3.858	JD	6,417	77,000	12/08/2014	06/01/2025
260543-CG-6	Dow Chemical Co/The-SENIOR UNSECURED NOT			1,2	2.A FE	2,331,140	88.2014	1,764,028	2,000,000	2,298,908	0	(11,694)	0	0	4.375	3.285	MN	11,181	87,500	02/24/2021	11/15/2042
46817M-AL-1	Jackson Financial Inc-SENIOR UNSECURED			1,2	2.B FE	4,823,963	83.3040	4,165,199	5,000,000	4,845,132	0	16,688	0	0	3.125	3.579	MN	16,493	156,250	09/23/2022	11/23/2031
487836-BP-2	Kellogg Co-SENIOR UNSECURED				2.B FE	1,997,920	96.8452	1,936,903	2,000,000	1,999,477	0	193	0	0	3.250	3.261	AO	16,250	65,000	02/25/2016	04/01/2026
487836-BW-7	Kellogg Co-SENIOR UNSECURED			1,2	2.B FE	3,985,840	99.0536	3,962,142	4,000,000	3,993,098	0	1,369	0	0	4.300	4.343	MN	21,978	172,000	05/07/2018	05/15/2028
50587K-AA-9	LafargeHolcim Finance US-SENIOR UNSECURE			1,2	2.A FE	1,998,320	96.7839	1,935,677	2,000,000	1,999,482	0	152	0	0	3.500	3.509	MS	19,250	70,000	09/15/2016	09/22/2026
521865-AY-1	Lear Corp-SENIOR UNSECURED			1,2	2.B FE	1,985,880	96.3470	1,926,939	2,000,000	1,994,205	0	1,406	0	0	3.800	3.883	MS	22,378	76,000	08/14/2017	09/15/2027
59748T-AA-7	MIDLAND COGEN VENTURE-SENIOR SECURED NOT			1	3.A FE	177,127	98.3750	174,249	177,127	177,127	0	(2)	0	0	6.000	5.994	MS	3,129	10,628	08/17/2011	03/15/2025
85855C-AD-2	Stellantis Finance US In-SENIOR UNSECURE			1,2	2.A FE	3,294,418	102.8688	3,600,407	3,500,000	3,333,768	0	34,498	0	0	5.625	6.997	JJ	92,422	164,063	11/04/2022	01/12/2028
863667-AH-4	STRYKER CORP-SR UNSECURED			1,2	2.A FE	2,999,730	97.4410	2,923,231	3,000,000	3,000,000	0	0	0	0	3.375	3.375	MN	16,875	101,250	10/26/2015	11/01/2025
03076C-AG-1	AMERIPRISE FINANCIAL INC-SR UNSECURED				1.G FE	1,993,120	98.7729	1,975,459	2,000,000	1,999,323	0	728	0	0	3.700	3.739	AO	15,622	74,000	09/15/2014	10/15/2024
03076C-AH-9	Ameriprise Financial Inc-SENIOR UNSECURE			1,2	1.G FE	998,930	95.7217	957,217	1,000,000	999,688	0	100	0	0	2.875	2.886	MS	8,465	28,750	08/08/2016	09/15/2026
05490L-AA-7	Blue Cross and Blue Shie-SENIOR UNSECURE			1,2	2.B FE	1,999,820	97.1490	1,942,980	2,000,000	2,000,000	0	0	0	0	3.790	3.789	MN	12,633	75,800	04/21/2015	05/01/2025
107015-AA-7	Bremer Financial Corp-SUBORDINATED				2.B FE	2,000,000	95.0399	1,900,797	2,000,000	2,000,000	0	0	0	0	5.200	5.200	JD	52,289	104,000	12/29/2014	12/30/2024

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
278865-AV-2	Ecolab Inc-SENIOR UNSECURED			1,2	1.G FE	2,793,720	95.1360	2,854,081	3,000,000	2,847,654	0	49,188	0	0	2.700	4.632	MN	13,500	81,000	11/22/2022	11/01/2026
87612E-BD-7	TARGET CORP-SR UNSECURED				1.F FE	1,991,120	99.1592	1,983,184	2,000,000	1,999,479	0	1,015	0	0	3.500	3.553	JJ	35,000	70,000	06/17/2014	07/01/2024
91159H-HK-9	US BANCORP-SUBORDINATED			2	1.G FE	2,993,760	98.7914	2,963,741	3,000,000	2,999,422	0	646	0	0	3.600	3.623	MS	33,000	108,000	09/08/2014	09/11/2024
91159H-HM-5	US Bancorp-SUBORDINATED			2	1.G FE	4,996,150	96.0190	4,800,951	5,000,000	4,998,983	0	360	0	0	3.100	3.108	AO	27,556	155,000	04/21/2016	04/27/2026
91324P-CV-2	UnitedHealth Group Inc-SENIOR UNSECURED				1.F FE	2,997,630	97.1809	2,915,428	3,000,000	2,999,416	0	215	0	0	3.100	3.108	MS	27,383	93,000	02/22/2016	03/15/2026
023608-AG-7	AMEREN CORPORATION-SR SUBORDINATED			1,2	2.A FE	1,998,220	97.4605	1,949,210	2,000,000	1,999,547	0	174	0	0	3.650	3.660	FA	27,578	73,000	11/17/2015	02/15/2026
093662-AG-9	Block Financial LLC-SENIOR UNSECURED			1,2	2.C FE	3,988,000	99.4957	3,979,826	4,000,000	3,997,354	0	1,225	0	0	5.250	5.285	AO	52,500	210,000	09/25/2015	10/01/2025
161175-AY-0	CHARTER COMM OPT LLC/CAP-FIRST LIEN			1,2	2.C FE	2,000,000	99.0677	1,981,355	2,000,000	2,000,000	0	0	0	0	4.908	4.907	JJ	43,081	98,160	07/09/2015	07/23/2025
291011-BG-8	Emerson Electric Co-SENIOR UNSECURED			1,2	1.F FE	11,962,080	97.7733	11,732,792	12,000,000	11,993,827	0	4,054	0	0	3.150	3.186	JD	31,500	378,000	05/18/2015	06/01/2025
485170-AS-3	Kansas City Southern-SENIOR UNSECURED			1,2	2.A FE	2,449,540	87.0987	1,741,975	2,000,000	2,414,001	0	(12,985)	0	0	4.950	3.549	FA	37,400	99,000	02/26/2021	08/15/2045
67103H-AE-7	O'REILLY AUTOMOTIVE INC-SR UNSECURED			2	2.A FE	998,320	97.3190	973,190	1,000,000	999,585	0	176	0	0	3.550	3.568	MS	12,326	35,500	03/01/2016	03/15/2026
67103H-AF-4	O'REILLY AUTOMOTIVE INC-SENIOR UNSECURED			1,2	2.A FE	1,996,800	96.3658	1,927,315	2,000,000	1,998,717	0	304	0	0	3.600	3.618	MS	24,000	72,000	08/10/2017	09/01/2027
67103H-AK-3	O'Reilly Automotive Inc-SENIOR UNSECURED			1,2	2.B FE	1,530,561	81.4514	1,384,673	1,700,000	1,561,035	0	17,018	0	0	1.750	3.021	MS	8,760	29,750	03/04/2022	03/15/2031
759351-AN-9	Reinsurance Group of Ame-SENIOR UNSECURE			1,2	2.A FE	7,805,938	95.1633	7,765,324	8,160,000	7,869,993	0	46,452	0	0	3.900	4.654	MN	40,664	318,240	08/09/2022	05/15/2029
860630-AD-4	Stifel Financial Corp-SENIOR UNSECURED N				2.C FE	986,660	99.4592	994,592	1,000,000	998,864	0	1,971	0	0	4.250	4.459	JJ	19,243	42,500	12/28/2016	07/18/2024
06051G-FF-1	Bank of America Corp-SENIOR UNSECURED NO				1.G FE	538,971	99.7020	539,388	541,000	540,916	0	221	0	0	4.000	4.043	AO	5,410	21,640	03/27/2014	04/01/2024
06051G-GC-7	BANK OF AMERICA CORP-SUBORDINATED			2	2.A FE	2,006,160	97.0600	1,941,200	2,000,000	2,002,109	0	(693)	0	0	4.183	4.143	MN	8,366	83,660	01/17/2017	11/25/2027
06051G-GC-7	BANK OF AMERICA CORP-SUBORDINATED			2	2.A FE	1,976,740	97.0600	1,941,200	2,000,000	1,990,419	0	2,194	0	0	4.183	4.317	MN	8,366	83,660	01/19/2017	11/25/2027
06051G-HD-4	Bank of America Corp-SENIOR UNSECURED			1,2	1.E FE	2,572,993	94.1347	2,439,030	2,591,000	2,582,053	0	1,618	0	0	3.419	3.495	JD	2,707	88,586	12/20/2017	12/20/2028
07330M-AA-5	Branch Banking & Trust C-SUBORDINATED			2	1.F FE	1,995,120	95.9184	1,918,369	2,000,000	1,998,669	0	411	0	0	3.800	3.824	AO	12,878	76,000	09/22/2014	10/30/2026
07330M-AB-3	BRANCH BANKING & TRUST-SUBORDINATED			2	1.F FE	1,291,134	96.7487	1,249,993	1,292,000	1,291,817	0	73	0	0	3.625	3.631	MS	13,660	46,835	09/09/2015	09/16/2025
10922N-AC-7	Brighthouse Financial In-SENIOR UNSECURE			1,2	2.B FE	1,120,070	94.6972	1,061,555	1,121,000	1,120,637	0	94	0	0	3.700	3.710	JD	1,037	41,477	06/15/2017	06/22/2027
10922N-AF-0	Brighthouse Financial In-SENIOR UNSECURE			1,2	2.B FE	2,243,020	79.5921	1,591,841	2,000,000	2,229,980	0	(6,071)	0	0	4.700	3.935	JD	2,350	94,000	10/08/2021	06/22/2047
10922N-AG-8	Brighthouse Financial In-SENIOR UNSECURE			1,2	2.B FE	5,751,850	101.3233	5,066,167	5,000,000	5,592,790	0	(85,529)	0	0	5.625	3.460	MN	35,938	281,250	02/09/2022	05/15/2030
431282-AS-1	Highwoods Realty LP-SENIOR UNSECURED			1,2	2.B FE	997,450	82.5196	825,196	1,000,000	998,391	0	232	0	0	3.050	3.079	FA	11,522	30,500	09/04/2019	02/15/2030
50540R-AQ-5	Laboratory Corp of Ameri-SR UNSECURED			1,2	2.B FE	998,500	98.2624	982,624	1,000,000	999,801	0	157	0	0	3.600	3.617	FA	15,000	36,000	01/21/2015	02/01/2025
548661-EK-9	Lowe's Cos Inc-SENIOR UNSECURED				2.A FE	9,944,544	99.2980	9,929,804	10,000,000	9,959,809	0	15,265	0	0	4.400	4.647	MS	138,111	220,000	04/20/2023	09/08/2025
637138-AC-2	Truist Financial Corp-SENIOR UNSECURED				2.A FE	2,000,000	99.1010	1,982,020	2,000,000	2,000,000	0	0	0	0	4.250	4.248	MS	21,486	85,000	09/09/2014	09/30/2024
931009-AE-4	Wake Forest University-UNSECURED				1.D FE	2,290,000	93.7223	2,146,242	2,290,000	2,290,000	0	0	0	0	3.451	3.451	JJ	36,441	79,028	07/26/2012	01/15/2032
93100P-AA-6	Wake Forest University B-UNSECURED			1,2	1.F FE	2,000,000	96.3791	1,927,581	2,000,000	2,000,008	0	(16)	0	0	3.093	3.092	JD	5,155	61,860	10/27/2016	06/01/2026
084670-BS-6	BERKSHIRE HATHAWAY INC-SENIOR UNSECURED			1,2	1.C FE	1,998,120	97.2830	1,945,660	2,000,000	1,999,538	0	190	0	0	3.125	3.135	MS	21,701	62,500	03/08/2016	03/15/2026
335720-AB-4	First National of Nebras-SUBORDINATED			2	2.B FE	2,000,000	93.7900	1,875,800	2,000,000	2,000,000	0	0	0	0	7.256	7.254	JAJO	36,685	114,469	03/13/2018	04/01/2028
87236Y-AD-0	TD Ameritrade Holding Co-SENIOR UNSECURE			1,2	1.G FE	1,999,000	97.0741	1,941,482	2,000,000	1,999,824	0	73	0	0	3.625	3.629	AO	18,125	72,500	10/17/2014	04/01/2025
87236Y-AJ-7	TD Ameritrade Holding Co-SENIOR UNSECURE			1,2	1.G FE	998,880	88.9552	889,552	1,000,000	999,310	0	106	0	0	2.750	2.763	AO	6,875	27,500	08/13/2019	10/01/2029
907818-DV-7	UNION PACIFIC CORP-SENIOR UNSECURED NOTE			1	1.G FE	9,888,700	99.6655	9,966,552	10,000,000	9,973,662	0	84,962	0	0	3.750	5.026	MS	110,417	187,500	04/19/2023	03/15/2024
907818-ED-6	UNION PACIFIC CORP-SR UNSECURED			1,2	1.G FE	2,981,340	97.8223	2,934,670	3,000,000	2,996,594	0	1,967	0	0	3.250	3.321	FA	36,833	97,500	06/16/2015	08/15/2025
053015-AE-3	AUTOMATIC DATA PROCESSNG-SR UNSECURED			1,2	1.D FE	1,997,820	98.0557	1,961,114	2,000,000	1,999,558	0	209	0	0	3.375	3.386	MS	19,875	67,500	09/08/2015	09/15/2025
05565E-BE-4	BMW US Capital LLC-SENIOR UNSECURED			1,2	1.F FE	2,995,320	97.2103	2,916,310	3,000,000	3,000,000	0	2,799	0	0	3.950	4.630	FA	45,096	118,500	08/07/2018	08/14/2028
171232-AE-1	Chubb Corp/The-SENIOR UNSECURED				1.F FE	1,312,810	112.1327	1,121,327	1,000,000	1,164,793	0	(17,254)	0	0	6.800	4.308	MN	8,689	68,000	08/01/2014	11/15/2031
233835-AQ-0	DAIMLER FINANCE NA LLC-SR UNSECURED				1.F FE	4,429,920	124.4841	3,734,524	3,000,000	3,787,941	0	(94,424)	0	0	8.500	4.161	JJ	115,458	255,000	03/10/2016	01/18/2031
233851-BJ-2	Daimler Finance North Am-SENIOR UNSECURE				1.F FE	1,980,780	98.7280	1,974,559	2,000,000	1,998,669	0	2,160	0	0	3.250	3.363	FA	27,083	65,000	07/24/2014	08/01/2024
233851-CU-6	Daimler Finance North Am-SENIOR UNSECURE				1.F FE	1,991,960	96.7157	1,934,313	2,000,000	1,997,278	0	839	0	0	3.450	3.498	JJ	33,542	69,000	01/03/2017	01/06/2027
233851-DW-1	Daimler Finance North Am-SENIOR UNSECURE				1.F FE	1,992,320	92.6590	1,853,180	2,000,000	1,995,379	0	733	0	0	3.100	3.145	FA	23,422	62,000	08/12/2019	08/15/2029
478160-BJ-2	Johnson & Johnson-SR UNSECURED	SD		1,2	1.A FE	1,988,660	102.4813	2,049,625	2,000,000	1,993,260	0	526	0	0	4.375	4.417	JD	50,069	87,500	12/02/2013	12/05/2033
58769J-AB-3	Mercedes-Benz Finance No-SENIOR UNSECURE				1.F FE	2,003,000	101.0690	2,021,380	2,000,000	2,001,845	0	(965)	0	0	5.375	5.320	MN	10,451	106,903	11/22/2022	11/26/2025

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
74456Q-BH-8	Public Service Electric -SECURED			1,2	1.F FE	998,210	98.4305	984,305	1,000,000	999,857	0	188	0	0	3.150	3.170	FA	11,900	31,500	08/06/2014	08/15/2024
24422E-SP-5	John Deere Capital Corp-SR UNSECURED				1.F FE	1,998,480	98.9133	1,978,265	2,000,000	1,999,901	0	158	0	0	3.350	3.358	JD	3,536	67,000	06/09/2014	06/12/2024
03765H-AA-9	Apollo Management Holdin-SENIOR UNSECURE				1.F FE	1,994,440	99.2234	1,984,469	2,000,000	1,999,681	0	616	0	0	4.000	4.032	MN	6,889	80,000	05/27/2014	05/30/2024
03765H-AB-7	Apollo Management Holdin-SENIOR UNSECURE			1,2	1.F FE	1,998,240	97.9220	1,958,439	2,000,000	1,999,497	0	166	0	0	4.400	4.410	MN	8,311	88,000	05/24/2016	05/27/2026
03765H-AB-7	Apollo Management Holdin-SENIOR UNSECURE			1,2	1.F FE	1,003,590	97.9220	979,220	1,000,000	1,000,992	0	(420)	0	0	4.400	4.352	MN	4,156	44,000	11/18/2016	05/27/2026
04010L-AV-5	Ares Capital Corp-SENIOR UNSECURED			1,2	2.C FE	1,992,420	97.8348	1,956,695	2,000,000	1,998,588	0	1,073	0	0	4.250	4.308	MS	28,333	85,000	01/08/2018	03/01/2025
04621X-AJ-7	Assurant Inc-SENIOR UNSECURED			1,2	2.B FE	1,992,340	99.1169	1,982,337	2,000,000	1,996,328	0	730	0	0	4.900	4.947	MS	25,589	98,000	03/22/2018	03/27/2028
054561-AJ-4	AXA Equitable Holdings I-SENIOR UNSECURE			1,2	2.A FE	3,803,920	96.7381	3,869,524	4,000,000	3,897,620	0	20,775	0	0	4.350	5.017	AO	34,317	174,000	05/16/2018	04/20/2028
06406G-AA-9	Bank of New York Mellon -SUBORDINATED			2	1.F FE	1,997,800	92.4725	1,849,450	2,000,000	1,999,031	0	174	0	0	3.000	3.010	AO	10,167	60,000	10/24/2016	10/30/2028
06406H-CQ-0	Bank of New York Mellon -SENIOR UNSECURE			2	1.F FE	2,082,200	98.1684	1,963,368	2,000,000	2,015,459	0	(8,201)	0	0	3.950	3.502	MN	9,436	79,000	07/31/2014	11/18/2025
110122-CP-1	Bristol-Myers Squibb Co-SENIOR UNSECURED			1,2	1.F FE	991,750	94.8279	948,279	1,000,000	995,182	0	768	0	0	3.400	3.496	JJ	14,639	34,000	05/07/2019	07/26/2029
110122-DH-8	Bristol-Myers Squibb Co-SENIOR UNSECURED			1,2	1.F FE	2,525,740	93.6611	1,873,223	2,000,000	2,478,040	0	(17,346)	0	0	4.625	3.017	MN	11,819	92,500	02/26/2021	05/15/2044
114259-AN-4	Brooklyn Union Gas Co/Th-SENIOR UNSECURE			1,2	2.A FE	2,000,000	95.8574	1,917,147	2,000,000	2,000,000	0	0	0	0	3.407	3.406	MS	21,010	68,140	03/07/2016	03/10/2026
124857-AT-0	CBS Corp-SENIOR UNSECURED			1,2	2.C FE	1,980,540	91.5617	1,831,233	2,000,000	1,991,632	0	1,845	0	0	3.375	3.484	FA	25,500	67,500	06/26/2017	02/15/2028
124857-AX-1	ViacomCBS Inc-SENIOR UNSECURED			1,2	2.C FE	1,966,000	92.2701	1,845,403	2,000,000	1,984,083	0	3,232	0	0	3.700	3.897	JD	6,167	74,000	11/13/2017	06/01/2028
172967-HB-0	CITIGROUP INC-SUBORDINATED				2.B FE	1,867,000	100.4670	1,875,719	1,867,000	1,867,000	0	0	0	0	5.500	5.497	MS	30,806	102,685	09/10/2013	09/13/2025
38141E-C2-3	GOLDMAN SACHS GROUP INC-SR UNSECURED			1,2	2.A FE	2,996,040	99.1503	2,974,509	3,000,000	2,999,742	0	444	0	0	3.850	3.866	JJ	55,504	115,500	06/30/2014	07/08/2024
38141G-WL-4	Goldman Sachs Group Inc/-SENIOR UNSECURE			1,2	2.A FE	1,000,000	95.5018	955,018	1,000,000	1,000,000	0	0	0	0	3.691	3.691	JD	2,666	36,910	05/31/2017	06/05/2028
38141G-WQ-3	Goldman Sachs Group Inc/-SENIOR UNSECURE			1,2	2.A FE	1,850,000	98.3175	1,818,873	1,850,000	1,850,000	0	0	0	0	3.272	3.272	MS	15,469	60,532	09/26/2017	09/29/2025
38145G-AH-3	GOLDMAN SACHS GROUP INC/-SENIOR UNSECURE			1,2	2.A FE	1,931,740	96.3964	1,927,927	2,000,000	1,977,269	0	7,310	0	0	3.500	3.921	MN	8,750	69,997	01/19/2017	11/16/2026
38173M-AA-0	Golub Capital BDC Inc-SENIOR UNSECURED			1,2	2.C FE	2,997,600	99.4439	2,983,318	3,000,000	2,999,705	0	646	0	0	3.375	3.397	AO	21,375	101,250	09/29/2020	04/15/2024
40434C-AD-7	HSBC USA INC-SR UNSECURED				1.F FE	1,991,480	99.0990	1,981,980	2,000,000	1,999,521	0	981	0	0	3.500	3.551	JD	972	70,583	06/16/2014	06/23/2024
459200-JG-7	International Business M-SENIOR UNSECURE				1.G FE	4,983,250	97.4385	4,871,927	5,000,000	4,995,906	0	1,753	0	0	3.450	3.489	FA	63,250	172,500	02/16/2016	02/19/2026
459200-KA-8	International Business M-SENIOR UNSECURE				1.G FE	997,490	95.4398	954,398	1,000,000	998,535	0	239	0	0	3.500	3.530	MN	4,472	35,000	05/08/2019	05/15/2029
459200-KB-6	International Business M-SENIOR UNSECURE				1.G FE	1,150,030	90.7730	907,730	1,000,000	1,131,811	0	(6,624)	0	0	4.150	3.068	MN	5,303	41,500	02/25/2021	05/15/2039
459506-AP-6	International Flavors & -SENIOR UNSECURE			1,2	2.C FE	7,217,760	87.9573	7,256,476	8,250,000	7,471,321	0	184,171	0	0	1.832	4.573	AO	31,907	151,140	08/09/2022	10/15/2027
46625H-JY-7	JPMorgan Chase & Co-SUBORDINATED NOTE				1.G FE	1,989,500	98.9570	1,979,140	2,000,000	1,999,082	0	1,159	0	0	3.875	3.936	MS	23,896	77,500	09/03/2014	09/10/2024
46625H-RX-0	JPMORGAN CHASE & CO-SUBORDINATED			2	1.G FE	1,942,740	96.1902	1,923,804	2,000,000	1,976,559	0	5,420	0	0	3.625	3.950	JD	6,042	72,500	01/17/2017	12/01/2027
46625H-RY-8	JPMORGAN CHASE & CO-SENIOR UNSECURED			1,2	1.F FE	3,000,000	96.6246	2,898,739	3,000,000	3,000,000	0	0	0	0	3.782	3.782	FA	47,275	113,460	01/25/2017	02/01/2028
47233J-AG-3	Jefferies Group LLC / Je-SENIOR UNSECURE				2.B FE	4,970,300	99.8487	4,992,436	5,000,000	4,989,406	0	3,126	0	0	4.850	4.925	JJ	111,819	242,500	01/09/2017	01/15/2027
49338C-AB-9	KeySpan Gas East Corp-UNSECURED			1,2	2.A FE	2,000,000	93.2074	1,864,149	2,000,000	2,000,002	0	(13)	0	0	2.742	2.741	FA	20,717	54,840	08/02/2016	08/15/2026
52107Q-AG-0	LAZARD GROUP LLC-SENIOR UNSECURED				2.A FE	997,180	98.0859	980,859	1,000,000	999,628	0	300	0	0	3.750	3.782	FA	12,500	37,500	02/10/2015	02/13/2025
52107Q-AH-8	LAZARD GROUP LLC-SENIOR UNSECURED			1,2	2.A FE	978,890	94.5774	945,774	1,000,000	992,594	0	2,147	0	0	3.625	3.874	MS	12,083	36,250	11/09/2016	03/01/2027
52107Q-AJ-4	Lazard Group LLC-SENIOR UNSECURED			1,2	2.A FE	2,930,670	97.5178	2,925,535	3,000,000	2,944,584	0	10,160	0	0	4.500	4.942	MS	38,250	135,000	08/09/2022	09/19/2028
55279H-AK-6	MANUF & TRADERS TRUST CO-SR UNSECURED			2	1.G FE	1,997,760	97.0120	1,940,241	2,000,000	1,999,707	0	230	0	0	2.900	2.912	FA	23,361	58,000	02/03/2015	02/06/2025
571748-AX-0	Marsh & McLennan Cos Inc-SENIOR UNSECURE			1,2	1.G FE	1,992,340	98.3194	1,966,387	2,000,000	1,998,954	0	786	0	0	3.500	3.542	MS	21,583	70,000	09/03/2014	03/10/2025
571748-AZ-5	Marsh & McLennan Cos Inc-SR UNSECURED			1,2	1.G FE	1,998,460	98.0219	1,960,438	2,000,000	1,999,616	0	128	0	0	3.750	3.757	MS	22,292	75,000	09/09/2015	03/14/2026
615369-AS-4	Moody's Corp-SENIOR UNSECURED			1,2	2.A FE	1,997,740	98.4516	1,969,033	2,000,000	1,999,352	0	437	0	0	3.750	3.774	MS	20,208	75,000	03/20/2020	03/24/2025
61746B-DQ-6	Morgan Stanley-SR UNSECURED				1.G FE	1,982,480	99.4108	1,988,216	2,000,000	1,999,243	0	1,995	0	0	3.875	3.979	AO	13,347	77,500	04/23/2014	04/29/2024
61746B-DZ-6	Morgan Stanley-SENIOR UNSECURED				1.G FE	2,001,620	97.9587	1,959,174	2,000,000	2,000,430	0	(217)	0	0	3.875	3.863	JJ	33,153	77,500	12/14/2016	01/27/2026
61746B-EF-9	MORGAN STANLEY-SENIOR UNSECURED				1.G FE	1,979,980	96.9502	1,939,003	2,000,000	1,993,086	0	2,090	0	0	3.625	3.745	JJ	32,424	72,500	01/17/2017	01/20/2027
62952E-AD-9	NYU Langone Hospitals-SECURED				1.F FE	1,000,000	91.9140	919,140	1,000,000	999,894	0	6	0	0	4.168	4.169	JJ	20,840	41,680	05/23/2017	07/01/2037
636180-BM-2	National Fuel Gas Co-SENIOR UNSECURED			1,2	2.C FE	1,993,720	99.2780	1,985,559	2,000,000	1,998,820	0	689	0	0	5.200	5.239	JJ	47,956	104,000	06/22/2015	07/15/2025
636180-BN-0	National Fuel Gas Co-SENIOR UNSECURED			1,2	2.C FE	993,170	94.8552	948,552	1,000,000	997,142	0	690	0	0	3.950	4.032	MS	11,631	39,500	09/18/2017	09/15/2027
64128X-AG-5	NEUBERGER BERMAN GRP/FIN-SENIOR UNSECURE			1,2	2.B FE	992,050	95.9468	959,468	1,000,000	997,057	0	816	0	0	4.500	4.598	MS	13,250	45,000	03/09/2017	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
649445-AC-7	New York Community Banco-SUBORDINATED			2	2.C FE	4,000,000	97.9500	3,918,000	4,000,000	4,000,000	0	0	0	0	8.434	8.432	FMAN	52,480	236,000	11/02/2018	11/06/2028
650119-AA-8	New York University-UNSECURED			1	1.D FE	2,377,611	99.8589	2,434,559	2,438,000	2,412,780	0	5,919	0	0	5.236	5.546	JJ	63,827	127,654	12/22/2009	07/01/2032
681919-BD-7	Omnicom Group Inc-SENIOR UNSECURED			1,2	2.A FE	2,994,690	85.8231	2,574,694	3,000,000	2,995,882	0	481	0	0	2.600	2.620	FA	32,500	78,000	04/28/2021	08/01/2031
71270Q-EB-8	People's United Bank NA-SUBORDINATED			2	2.A FE	2,982,270	99.1086	2,973,259	3,000,000	2,998,832	0	2,022	0	0	4.000	4.071	JJ	55,333	120,000	06/23/2014	07/15/2024
717081-CY-7	Pfizer Inc-SENIOR UNSECURED NOTE			1	1.F FE	1,504,370	123.5695	1,235,695	1,000,000	1,384,147	0	(18,311)	0	0	7.200	3.840	MS	21,200	72,000	08/03/2016	03/15/2039
717081-EA-7	Pfizer Inc-SENIOR UNSECURED				1.F FE	991,480	96.4627	964,627	1,000,000	997,225	0	880	0	0	3.000	3.099	JD	1,333	30,000	11/14/2016	12/15/2026
87246Y-AC-0	TIAA ASSET MGMT FIN LLC-SENIOR UNSECURED				1.F FE	1,997,720	99.1086	1,982,172	2,000,000	1,999,722	0	213	0	0	4.125	4.136	MN	13,750	82,500	10/27/2014	11/01/2024
886546-AB-6	TIFFANY & CO-SR UNSECURED			1,2	1.D FE	997,020	98.8998	988,998	1,000,000	999,710	0	315	0	0	3.800	3.833	AO	9,500	38,000	09/22/2014	10/01/2024
92343V-CQ-5	Verizon Communications I-SR UNSECURED			1,2	2.A FE	5,534,100	96.2425	4,812,125	5,000,000	5,464,868	0	(37,149)	0	0	4.400	3.329	MN	36,667	220,000	02/08/2022	11/01/2034
92343V-DY-7	VERIZON COMMUNICATIONS I-SENIOR UNSECURE				2.A FE	992,560	98.5030	985,030	1,000,000	997,273	0	763	0	0	4.125	4.215	MS	12,031	41,250	03/13/2017	03/16/2027
92343V-EN-0	Verizon Communications I-SENIOR UNSECURE				2.A FE	9,776,233	98.1630	9,816,299	10,000,000	9,859,246	0	83,013	0	0	3.376	4.675	FA	127,538	168,800	04/20/2023	02/15/2025
92343V-ER-1	Verizon Communications I-SENIOR UNSECURE				2.A FE	4,196,142	99.0021	4,206,599	4,249,000	4,222,279	0	4,930	0	0	4.329	4.477	MS	51,094	183,939	06/21/2018	09/21/2028
92343V-GF-5	Verizon Communications I-SENIOR UNSECURE				2.A FE	4,810,400	98.9513	4,947,566	5,000,000	4,952,751	0	142,351	0	0	0.750	5.021	MS	10,313	18,750	04/19/2023	03/22/2024
92556H-AD-9	ViacomCBS Inc-SENIOR UNSECURED			1,2	2.C FE	10,664,000	89.3405	8,934,045	10,000,000	10,555,439	0	(58,320)	0	0	4.200	3.412	MN	49,000	420,000	02/08/2022	05/19/2032
14149Y-BE-7	Cardinal Health Inc-SR UNSECURED			1,2	2.B FE	1,998,560	97.7402	1,954,803	2,000,000	1,999,683	0	129	0	0	3.750	3.757	MS	22,083	75,000	06/16/2015	09/15/2025
17252M-AN-0	Cintas Corp No 2-SENIOR UNSECURED			1,2	1.G FE	996,160	97.8037	978,037	1,000,000	998,608	0	383	0	0	3.700	3.744	AO	9,250	37,000	03/09/2017	04/01/2027
320209-AA-7	First Financial Bancorp-SUBORDINATED				2.B FE	3,000,000	90.0000	2,700,000	3,000,000	3,000,000	0	0	0	0	5.125	5.123	FA	53,813	153,750	08/20/2015	08/25/2025
320844-PD-9	FirstMerit Bank NA/Akron-SUBORDINATED				2.A FE	1,000,000	95.6787	956,787	1,000,000	1,000,000	0	0	0	0	4.270	4.269	MN	4,270	42,700	11/18/2014	11/25/2026
42217K-BC-9	WELLTOWER INC-NOTE			1	2.A FE	1,979,160	99.9608	1,999,216	2,000,000	2,000,037	0	2,573	0	0	4.500	4.625	JJ	46,250	90,000	10/02/2013	01/15/2024
56585A-AG-7	Marathon Petroleum Corp-SENIOR UNSECURED			1,2	2.B FE	996,410	98.4841	984,841	1,000,000	999,680	0	385	0	0	3.625	3.666	MS	10,674	36,250	09/02/2014	09/15/2024
74052B-AA-5	Premier Health Partners-UNSECURED			1,2	2.A FE	954,510	91.7867	917,867	1,000,000	985,303	0	4,779	0	0	2.911	3.452	MN	3,720	29,110	11/10/2016	11/15/2026
824348-AR-7	Sherwin-Williams Co/The-SENIOR UNSECURED			1,2	2.B FE	2,019,620	97.3555	1,947,109	2,000,000	2,003,514	0	(2,513)	0	0	3.450	3.315	FA	28,750	69,000	11/10/2016	08/01/2025
824348-BJ-4	Sherwin-Williams Co/The-SENIOR UNSECURED			1,2	2.B FE	1,993,340	92.4730	1,849,460	2,000,000	1,995,987	0	640	0	0	2.950	2.989	FA	22,289	59,000	08/12/2019	08/15/2029
878055-AE-2	TCF National Bank-SUBORDINATED				2.A FE	1,987,500	98.1306	1,962,612	2,000,000	1,998,198	0	1,390	0	0	4.600	4.676	FA	31,689	92,000	02/24/2015	02/27/2025
95040Q-AM-6	Welltower Inc-SENIOR UNSECURED			1,2	2.A FE	1,990,380	87.3222	1,746,444	2,000,000	1,992,684	0	871	0	0	2.800	2.855	JD	4,667	56,000	03/16/2021	06/01/2031
559080-AK-2	MAGELLAN MIDSTREAM PARTN-SR UNSECURED			1,2	2.B FE	2,025,980	99.8630	1,997,261	2,000,000	2,006,158	0	(2,988)	0	0	5.000	4.830	MS	33,333	100,000	02/22/2016	03/01/2026
682680-AU-7	ONEOK Inc-SENIOR UNSECURED			1,2	2.B FE	2,991,810	98.5731	2,957,193	3,000,000	2,995,884	0	788	0	0	4.550	4.583	JJ	62,942	136,500	06/19/2018	07/15/2028
68268N-AP-8	ONEOK Partners LP-SENIOR UNSECURED			1,2	2.B FE	2,993,700	99.4806	2,984,418	3,000,000	2,998,982	0	630	0	0	4.900	4.923	MS	43,283	147,000	03/17/2015	03/15/2025
969457-BW-9	Williams Cos Inc/The-SENIOR UNSECURED			1,2	2.B FE	249,345	99.5050	248,762	250,000	249,959	0	77	0	0	4.550	4.582	JD	221	11,375	06/19/2014	06/24/2024
96949L-AB-1	Williams Cos Inc/The-SENIOR UNSECURED			1,2	2.B FE	1,993,500	98.2372	1,964,744	2,000,000	1,998,737	0	648	0	0	4.000	4.036	MS	23,556	80,000	02/26/2015	09/15/2025
740189-AM-7	PRECISION CASTPARTS CORP-SR UNSECURED			1,2	1.C FE	1,995,920	97.9505	1,959,010	2,000,000	1,999,315	0	438	0	0	3.250	3.274	JD	2,889	65,000	06/01/2015	06/15/2025
00440E-AH-0	CHUBB INA HOLDINGS INC-SENIOR UNSECURED				1.F FE	414,435	116.5408	349,622	300,000	402,583	0	(6,614)	0	0	6.700	3.309	MN	2,568	20,100	03/03/2022	05/15/2036
009158-AV-8	AIR PRODUCTS & CHEMICALS-SR UNSECURED			1,2	1.F FE	1,993,440	98.8924	1,977,847	2,000,000	1,999,531	0	723	0	0	3.350	3.388	JJ	28,103	67,000	07/28/2014	07/31/2024
03073E-AL-9	AMERISOURCEBERGEN CORP-SR UNSECURED			1,5	2.A FE	997,150	99.1954	991,954	1,000,000	999,854	0	311	0	0	3.400	3.432	MN	4,344	34,000	05/19/2014	05/15/2024
03073E-AT-2	AmerisourceBergen Corp-SENIOR UNSECURED			1,2	2.A FE	1,995,860	87.5444	1,750,887	2,000,000	1,996,877	0	382	0	0	2.700	2.724	MS	15,900	54,000	03/25/2021	03/15/2031
07274E-AG-8	BAYER US FINANCE LLC-SR UNSECURED				2.B FE	990,110	98.1184	981,184	1,000,000	999,092	0	1,099	0	0	3.375	3.491	AO	7,781	33,750	10/01/2014	10/08/2024
20030N-BL-4	COMCAST CORP-SR UNSECURED			1,2	1.G FE	9,804,800	98.2930	9,829,296	10,000,000	9,877,485	0	72,685	0	0	3.375	4.504	FA	91,600	168,750	04/19/2023	02/15/2025
20030N-CR-0	Comcast Corp-SENIOR UNSECURED			1,2	1.G FE	4,947,600	99.4781	4,973,906	5,000,000	4,984,094	0	36,494	0	0	3.700	4.803	AO	39,056	92,500	04/19/2023	04/15/2024
20030N-CT-6	Comcast Corp-SENIOR UNSECURED			1,2	1.G FE	1,999,000	98.6450	1,972,900	2,000,000	1,999,519	0	70	0	0	4.150	4.154	AO	17,522	83,000	10/02/2018	10/15/2028
20030N-DH-1	Comcast Corp-SENIOR UNSECURED			1,2	1.G FE	2,255,640	86.1118	1,722,236	2,000,000	2,224,691	0	(11,158)	0	0	3.750	2.859	AO	18,750	75,000	02/23/2021	04/01/2040
20453K-AA-3	COMPASS BANK-SUBORDINATED			2	1.G FE	1,980,380	98.2125	1,964,249	2,000,000	1,997,013	0	2,169	0	0	3.875	3.992	AO	17,438	77,500	04/07/2015	04/10/2025
22966R-AD-8	CubeSmart LP-SENIOR UNSECURED			1,2	2.B FE	995,040	95.0265	950,265	1,000,000	998,530	0	511	0	0	3.125	3.182	MS	10,417	31,250	08/08/2016	09/01/2026
30259J-AA-1	FNB Corp/PA-SUBORDINATED			2	2.B FE	2,000,000	92.3000	1,846,000	2,000,000	2,000,000	0	0	0	0	4.950	4.950	FA	37,675	99,000	02/11/2019	02/14/2029
319820-AX-7	First Commonwealth Bank-SUBORDINATED			2	2.C FE	2,000,000	93.5556	1,871,111	2,000,000	2,000,000	0	0	0	0	7.484	7.481	MJSD	12,889	124,269	05/16/2018	06/01/2028
319820-AY-5	First Commonwealth Bank-SUBORDINATED			2	2.C FE	2,000,000	79.5000	1,590,000	2,000,000	2,000,044	0	(29)	0	0	5.500	5.498	JD	9,167	110,000	05/16/2018	06/01/2033

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
534187-BF-5	Lincoln National Corp-SENIOR UNSECURED			1,2	2.B FE	1,997,640	96.0651	1,921,302	2,000,000	1,999,047	0	199	0	0	3.625	3.637	JD	21,951	72,500	12/05/2016	12/12/2026
534187-BJ-7	Lincoln National Corp-SENIOR UNSECURED			1,2	2.B FE	7,208,650	88.3863	6,540,586	7,400,000	7,248,210	0	22,147	0	0	3.050	3.428	JJ	64,073	225,700	03/16/2022	01/15/2030
69353R-EK-0	PNC Bank NA-SENIOR UNSECURED			2	1.F FE	1,995,360	97.3869	1,947,738	2,000,000	1,999,378	0	489	0	0	2.950	2.976	FA	20,978	59,000	02/18/2015	02/23/2025
709599-AW-4	Penske Truck Leasing Co -SENIOR UNSECURE			1,2	2.B FE	1,993,900	94.9982	1,899,964	2,000,000	1,998,043	0	620	0	0	3.400	3.435	MN	8,689	68,000	10/26/2016	11/15/2026
709599-AX-2	Penske Truck Leasing Co -SENIOR UNSECURE			1,5	2.B FE	998,610	96.9388	969,388	1,000,000	999,494	0	127	0	0	4.200	4.215	AO	10,500	42,000	03/13/2017	04/01/2027
709599-BJ-2	Penske Truck Leasing Co -SENIOR UNSECURE			1,2	2.B FE	4,983,800	97.8982	4,894,909	5,000,000	4,994,793	0	3,170	0	0	4.000	4.070	JJ	92,222	200,000	04/01/2020	07/15/2025
126650-AW-0	CVS Pass-Through Trust-FIRST LIEN				2.B	331,499	99.0258	328,269	331,499	331,501	0	(6)	0	0	5.298	5.296	MON	1,025	17,563	12/09/2004	01/11/2027
126650-CF-5	CVS Health Corp-SENIOR UNSECURED NOTE			1,2	2.B FE	4,898,941	98.6788	4,933,939	5,000,000	4,951,704	0	52,763	0	0	3.375	4.986	FA	65,156	84,375	04/19/2023	08/12/2024
126650-CX-6	CVS Health Corp-SENIOR UNSECURED			1,2	2.B FE	2,957,820	98.3020	2,949,059	3,000,000	2,980,001	0	4,165	0	0	4.300	4.473	MS	34,400	129,000	03/06/2018	03/25/2028
126650-DG-2	CVS Health Corp-SENIOR UNSECURED			1,2	2.B FE	990,970	93.1715	931,715	1,000,000	994,550	0	863	0	0	3.250	3.357	FA	12,278	32,500	08/08/2019	08/15/2029
883203-BW-0	Textron Inc-SENIOR UNSECURED			1,2	2.B FE	1,984,840	97.9516	1,959,032	2,000,000	1,996,107	0	1,612	0	0	4.000	4.091	MS	23,556	80,000	03/04/2016	03/15/2026
883203-BX-8	TEXTRON INC-SENIOR UNSECURED			1,2	2.B FE	998,740	96.1239	961,239	1,000,000	999,552	0	118	0	0	3.650	3.664	MS	10,747	36,500	02/27/2017	03/15/2027
883203-CA-7	Textron Inc-SENIOR UNSECURED			1,2	2.B FE	999,110	95.2445	952,445	1,000,000	999,433	0	80	0	0	3.900	3.910	MS	11,267	39,000	04/30/2019	09/17/2029
31428X-BQ-8	FedEx Corp-SENIOR UNSECURED			1,2	2.B FE	3,320,220	83.5164	2,505,491	3,000,000	3,302,473	0	(8,212)	0	0	4.050	3.424	FA	45,900	121,500	10/08/2021	02/15/2048
59523U-AL-1	Mid-America Apartments L-SENIOR UNSECURE			1,2	1.G FE	1,977,460	99.4406	1,988,811	2,000,000	1,998,753	0	2,600	0	0	3.750	3.886	JD	3,333	75,000	06/10/2014	06/15/2024
59523U-AP-2	Mid-America Apartments L-SENIOR UNSECURE			1,2	1.G FE	1,988,060	97.9093	1,958,187	2,000,000	1,994,144	0	1,162	0	0	4.200	4.272	JD	3,733	84,000	05/07/2018	06/15/2028
72346Q-AC-8	Pinnacle Financial Partn-SUBORDINATED			1,2	2.A FE	3,000,000	95.4271	2,862,814	3,000,000	3,000,000	0	0	0	0	4.125	4.125	MS	36,438	123,750	09/06/2019	09/15/2029
91529Y-AL-0	UNUM GROUP SR NT				2.C FE	2,979,840	97.1814	2,915,443	3,000,000	2,995,727	0	2,261	0	0	3.875	3.955	MN	24,219	116,250	11/02/2015	11/05/2025
057224-AZ-0	BAKER HUGHES INC-SENIOR NOTE			1	1.G FE	6,331,050	100.7043	5,035,216	5,000,000	6,213,495	0	(54,051)	0	0	5.125	3.233	MS	75,451	256,250	10/08/2021	09/15/2040
12189L-AT-8	Burlington Northern Sant-SENIOR UNSECURE			1,2	1.G FE	997,710	98.9005	989,005	1,000,000	999,804	0	239	0	0	3.400	3.425	MS	11,333	34,000	08/11/2014	09/01/2024
12189L-AU-5	BURLINGTN NORTH SANTA FE-SENIOR UNSECURE			1,2	1.D FE	1,212,880	93.5642	935,642	1,000,000	1,195,319	0	(6,787)	0	0	4.550	3.225	MS	15,167	45,500	04/29/2021	09/01/2044
133131-AW-2	Camden Property Trust-SENIOR UNSECURED			1,2	1.G FE	998,930	97.3266	973,266	1,000,000	999,459	0	91	0	0	4.100	4.111	AO	8,656	41,000	10/02/2018	10/15/2028
133131-AX-0	Camden Property Trust-SENIOR UNSECURED			1,2	1.G FE	997,510	92.6763	926,763	1,000,000	998,545	0	238	0	0	3.150	3.179	JJ	15,750	31,500	06/06/2019	07/01/2029
149123-CC-3	CATERPILLAR INC-SR UNSECURED			1,2	1.F FE	999,830	99.3069	993,069	1,000,000	999,972	0	2	0	0	3.400	3.400	MN	4,344	34,000	05/05/2014	05/15/2024
15089Q-AM-6	Celanese US Holdings LLC-SENIOR UNSECURE			1,2	2.C FE	938,860	102.5647	1,025,647	1,000,000	951,948	0	11,387	0	0	6.165	7.742	JJ	28,428	61,821	11/04/2022	07/15/2027
15089Q-AM-6	Celanese US Holdings LLC-SENIOR UNSECURE			1,2	2.C FE	10,141,900	102.5647	10,256,469	10,000,000	10,105,444	0	(26,731)	0	0	6.165	5.824	JJ	234,275	618,213	08/09/2022	07/15/2027
22822R-BD-1	Crown Castle Towers LLC-CROCAS 3.663 05/			1	1.F FE	3,000,000	97.0235	2,910,704	3,000,000	3,000,000	0	0	0	0	3.663	3.663	MON	4,884	109,890	04/30/2015	05/15/2025
229899-AB-5	Cullen/Frost Bankers Inc-SUBORDINATED			2	2.A FE	1,995,540	95.7718	1,915,436	2,000,000	1,998,356	0	431	0	0	4.500	4.526	MS	26,000	90,000	03/10/2017	03/17/2027
283695-BQ-6	El Paso Natural Gas Co L-SENIOR UNSECURE			1,2	2.B FE	7,193,849	86.3834	6,215,286	7,195,000	7,193,793	0	105	0	0	3.500	3.502	FA	95,134	251,825	02/08/2022	02/15/2032
292480-AK-6	Enable Midstream Partner-SENIOR UNSECURE			1,2	2.C FE	996,150	97.8326	978,326	1,000,000	998,588	0	385	0	0	4.400	4.446	MS	12,956	44,000	03/06/2017	03/15/2027
29273R-AY-5	Energy Transfer LP-SENIOR UNSECURED			1	2.C FE	991,810	99.8875	998,875	1,000,000	999,876	0	958	0	0	4.900	5.000	FA	20,417	49,000	09/12/2013	02/01/2024
29273R-BG-3	Energy Transfer Partners-SR UNSECURED			1,2	2.C FE	2,978,250	99.3356	2,980,067	3,000,000	2,994,925	0	2,286	0	0	4.750	4.837	JJ	65,708	142,500	06/18/2015	01/15/2026
293791-AF-6	Enterprise Products Oper-SENIOR UNSECURE				1.G FE	6,644,895	114.9070	5,869,448	5,108,000	6,422,407	0	(119,364)	0	0	6.875	3.559	MS	117,058	351,175	02/08/2022	03/01/2033
29379V-BE-2	ENTERPRISE PRODUCTS OPER-SENIOR UNSECURE			1,2	1.G FE	16,776,470	98.7152	16,781,582	17,000,000	16,862,343	0	81,026	0	0	3.750	4.494	FA	240,833	356,250	04/20/2023	02/15/2025
29379V-BH-5	ENTERPRISE PRODUCTS OPER-SR UNSECURED			1,2	1.G FE	1,992,700	98.4768	1,969,537	2,000,000	1,998,295	0	730	0	0	3.700	3.741	FA	27,956	74,000	05/04/2015	02/15/2026
30231G-AT-9	Exxon Mobil Corp-SENIOR UNSECURED			1,2	1.D FE	3,000,000	97.1183	2,913,548	3,000,000	3,000,000	0	0	0	0	3.043	3.042	MS	30,430	91,290	02/29/2016	03/01/2026
37045X-BG-0	General Motors Financial-SENIOR UNSECURE			1,2	2.B FE	1,992,780	100.1064	2,002,128	2,000,000	1,998,087	0	748	0	0	5.250	5.294	MS	35,000	105,000	02/25/2016	03/01/2026
406216-BG-5	HALLIBURTON COMPANY-SR UNSECURED			1,2	2.A FE	4,905,596	98.0702	4,903,508	5,000,000	4,929,760	0	24,164	0	0	3.800	4.589	MN	24,278	190,000	04/20/2023	11/15/2025
406216-BL-4	Halliburton Co-SENIOR UNSECURED			1,2	2.A FE	999,740	90.0269	900,269	1,000,000	999,825	0	22	0	0	2.920	2.923	MS	9,733	29,200	02/19/2020	03/01/2030
42824C-AW-9	HP ENTERPRISE CO-SENIOR UNSECURED			1,2	2.B FE	2,058,460	99.6298	1,992,596	2,000,000	2,012,180	0	(7,479)	0	0	4.900	4.486	AO	20,689	98,000	11/18/2016	10/15/2025
436106-AA-6	HollyFrontier Corp-SENIOR UNSECURED			1,2	2.C FE	1,000,980	101.0816	1,010,816	1,000,000	1,000,302	0	(165)	0	0	5.875	5.855	AO	14,688	58,750	11/16/2016	04/01/2026
436106-AC-2	HollyFrontier Corp-SENIOR UNSECURED			1,2	2.C FE	1,996,480	93.3911	1,867,822	2,000,000	1,997,440	0	302	0	0	4.500	4.521	AO	22,500	90,000	09/14/2020	10/01/2030
45384B-AA-4	Independent Bank Group I-SUBORDINATED				2.B FE	2,000,000	95.0000	1,900,000	2,000,000	2,000,000	0	0	0	0	5.875	5.872	FA	48,958	117,500	07/17/2014	08/01/2024
494550-AV-8	KINDER MORGAN ENER PART-SENIOR UNSECURED				2.B FE	9,428,440	105.5534	7,388,737	7,000,000	9,118,123	0	(124,977)	0	0	6.500	3.582	FA	189,583	455,000	06/08/2021	02/01/2037
494556B-AF-8	Kinder Morgan Inc/DE-SR UNSECURED			1,2	2.B FE	4,921,380	98.7419	4,937,096	5,000,000	4,946,299	0	24,919	0	0	4.300	5.093	JD	17,917	215,000	04/19/2023	06/01/2025

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
49456B-AG-6	KINDER MORGAN INC/DELAWA-SENIOR UNSECURE			1,2	2.B FE	1,426,950	99.2527	1,240,659	1,250,000	1,404,867	0	(11,888)	0	0	5.300	3.845	JD	5,521	66,250	02/08/2022	12/01/2034
49456B-AP-6	Kinder Morgan Inc/DE-SENIOR UNSECURED			1,2	2.B FE	1,992,440	98.2862	1,965,723	2,000,000	1,996,476	0	734	0	0	4.300	4.345	MS	28,667	86,000	02/22/2018	03/01/2028
497266-AC-0	Kirby Corp-SENIOR UNSECURED			1,2	2.C FE	1,997,180	96.4224	1,928,448	2,000,000	1,998,731	0	252	0	0	4.200	4.215	MS	28,000	84,000	02/07/2018	03/01/2028
55903V-BA-0	Warnermedia Holdings Inc-SENIOR UNSECURE			1,2	2.C FE	9,558,595	95.7756	9,577,557	10,000,000	9,628,485	0	69,891	0	0	3.755	5.022	MS	110,564	187,750	05/01/2023	03/15/2027
55903V-BB-8	Warnermedia Holdings Inc-SENIOR UNSECURE			1,2	2.C FE	858,382	94.8024	948,024	1,000,000	871,695	0	13,313	0	0	4.054	7.038	MS	11,937	20,270	05/01/2023	03/15/2029
581557-BC-8	McKesson Corp-SENIOR UNSECURED NOTE			1,2	2.A FE	1,207,840	90.8057	908,057	1,000,000	1,190,780	0	(6,609)	0	0	4.883	3.531	MS	14,378	48,830	04/29/2021	03/15/2044
674599-CH-6	Occidental Petroleum Cor-SENIOR UNSECURE			1,2	2.C FE	1,995,440	96.0611	1,921,221	2,000,000	1,998,816	0	460	0	0	3.400	3.425	AO	14,356	68,000	03/28/2016	04/15/2026
68389X-AU-9	Oracle Corp-SENIOR UNSECURED			1,2	2.B FE	3,990,920	98.9013	3,956,051	4,000,000	3,999,435	0	1,020	0	0	3.400	3.427	JJ	65,356	136,000	06/30/2014	07/08/2024
68389X-BC-8	ORACLE CORP-SR UNSECURED			1,2	2.B FE	3,933,280	97.1565	3,886,262	4,000,000	3,989,502	0	7,302	0	0	2.950	3.145	MN	15,078	118,000	05/12/2015	05/15/2025
68389X-BM-6	Oracle Corp-SENIOR UNSECURED			1,2	2.B FE	996,240	94.7751	947,751	1,000,000	998,951	0	392	0	0	2.650	2.693	JJ	12,219	26,500	06/29/2016	07/15/2026
718546-AK-0	Phillips 66-SENIOR UNSECURED			1,2	2.A FE	5,621,100	96.9884	4,849,420	5,000,000	5,541,258	0	(42,873)	0	0	4.650	3.402	MN	29,708	232,500	02/08/2022	11/15/2034
718546-AV-6	Phillips 66-SENIOR UNSECURED			1,2	2.A FE	999,460	98.4233	984,233	1,000,000	999,697	0	194	0	0	3.850	3.871	AO	8,769	38,500	04/07/2020	04/09/2025
72650R-BJ-0	Plains All American Pipe-SENIOR UNSECURE			1,2	2.B FE	998,460	98.7617	987,617	1,000,000	999,680	0	134	0	0	4.650	4.665	AO	9,817	46,500	08/17/2015	10/15/2025
72650R-BN-1	Plains All American Pipe-SENIOR UNSECURE			1,2	2.B FE	10,625,800	92.0191	9,201,912	10,000,000	10,480,738	0	(66,604)	0	0	3.800	2.976	MS	61,889	380,000	10/08/2021	09/15/2030
79588T-AC-4	Sammons Financial Group -SENIOR UNSECURE			1,2	2.A FE	4,997,200	94.9766	4,748,829	5,000,000	4,998,938	0	221	0	0	4.450	4.455	MN	30,285	222,500	05/09/2017	05/12/2027
79588T-AD-2	Sammons Financial Group -SENIOR UNSECURE			1,2	2.A FE	3,900,400	80.2225	3,208,901	4,000,000	3,918,235	0	9,598	0	0	3.350	3.672	AO	27,917	134,000	02/09/2022	04/16/2031
84756N-AF-6	Spectra Energy Partners -SENIOR UNSECURE			1,2	2.A FE	1,991,640	97.8212	1,956,424	2,000,000	1,998,802	0	896	0	0	3.500	3.548	MS	20,611	70,000	03/09/2015	03/15/2025
84861T-AD-0	Spirit Realty LP-SENIOR UNSECURED			1,2	2.B FE	2,100,440	94.9569	1,899,138	2,000,000	2,076,924	0	(13,136)	0	0	4.000	3.204	JJ	36,889	80,000	03/03/2022	07/15/2029
86765B-AS-8	Energy Transfer LP-SENIOR UNSECURED			1,2	2.C FE	2,992,050	100.9262	3,027,787	3,000,000	2,998,089	0	827	0	0	5.950	5.982	JD	14,875	178,500	11/12/2015	12/01/2025
880451-AZ-2	Tennessee Gas Pipeline C-SENIOR UNSECURE			1,2	2.B FE	998,010	88.3580	883,580	1,000,000	998,706	0	186	0	0	2.900	2.923	MS	9,667	29,000	02/19/2020	03/01/2030
88224P-JS-9	Texas Capital Bank NA-SUBORDINATED				2.C FE	2,000,000	92.4500	1,849,000	2,000,000	2,000,000	0	0	0	0	5.250	5.249	JJ	44,042	105,000	01/28/2014	01/31/2026
91913Y-AW-0	Valero Energy Corp-SENIOR UNSECURED			1,2	2.B FE	1,984,660	96.2347	1,924,694	2,000,000	1,991,173	0	1,462	0	0	4.000	4.093	AO	20,000	80,000	03/21/2019	04/01/2029
91914J-AA-0	VALERO ENERGY PARTNERS-SENIOR UNSECURED			1,2	2.B FE	1,999,180	98.1573	1,963,145	2,000,000	1,999,724	0	74	0	0	4.375	4.379	JD	3,889	87,500	12/02/2016	12/15/2026
30225V-AL-1	Extra Space Storage LP-SENIOR UNSECURED			1,2	2.B FE	2,994,483	96.4046	2,892,138	3,000,000	2,995,309	0	825	0	0	3.500	3.566	JJ	52,500	0	07/25/2023	07/01/2026
05348E-AW-9	AVALONBAY COMMUNITIES IN-SR UNSECURED			1,2	1.G FE	1,993,480	97.3853	1,947,706	2,000,000	1,998,586	0	688	0	0	3.500	3.538	MN	8,944	70,000	11/04/2015	11/15/2025
05348E-BA-6	AvalonBay Communities In-SENIOR UNSECURE			1,2	1.G FE	3,986,160	95.8318	3,833,271	4,000,000	3,994,819	0	1,397	0	0	3.350	3.390	MN	17,122	134,000	05/03/2017	05/15/2027
097023-CP-8	Boeing Co/The-SENIOR UNSECURED			1,2	2.C FE	998,430	84.3990	843,990	1,000,000	998,799	0	87	0	0	3.250	3.263	FA	13,542	32,500	07/29/2019	02/01/2035
097023-CP-8	Boeing Co/The-SENIOR UNSECURED			1,2	2.C FE	1,033,860	84.3990	843,990	1,000,000	1,025,611	0	(1,976)	0	0	3.250	2.972	FA	13,542	32,500	08/07/2019	02/01/2035
14040H-BG-9	Capital One Financial Co-SENIOR UNSECURE			2	2.A FE	997,540	97.5939	975,939	1,000,000	999,682	0	263	0	0	3.200	3.228	FA	12,978	32,000	02/02/2015	02/05/2025
14040H-BK-0	Capital One Financial Co-SUBORDINATED			2	2.B FE	4,409,125	95.6347	4,303,559	4,500,000	4,471,977	0	10,073	0	0	3.750	4.006	JJ	71,719	168,750	01/19/2017	07/28/2026
347466-AE-4	Fort Irwin Land LLC-UNSECURED				1.F FE	1,612,172	97.4991	1,668,803	1,711,609	1,653,962	0	3,288	0	0	5.300	5.692	JD	4,032	90,715	11/01/2010	12/15/2035
570535-AU-8	Markel Corp-SENIOR UNSECURED			1,2	2.B FE	2,828,307	91.6876	2,606,677	2,843,000	2,831,535	0	1,771	0	0	3.350	3.428	MS	27,514	95,241	03/15/2022	09/17/2029
637432-ND-3	NATIONAL RURAL UTIL COOP-SECURED			1,2	1.E FE	1,998,780	97.4765	1,949,530	2,000,000	1,999,841	0	121	0	0	2.850	2.856	JJ	24,383	57,000	01/20/2015	01/27/2025
666807-BT-8	Northrop Grumman Corp-SENIOR UNSECURED			1,2	2.A FE	2,551,040	101.2213	2,024,426	2,000,000	2,486,872	0	(23,339)	0	0	5.150	3.181	MN	17,167	103,000	02/25/2021	05/01/2040
679574-AG-8	Old Dominion Electric Co-FIRST LIEN				1.E FE	460,104	99.7283	415,534	416,667	432,035	0	(161)	0	0	6.210	5.346	JD	17,681	12,938	02/05/2010	12/01/2028
928668-AU-6	Volkswagen Group of Amer-SENIOR UNSECURE				2.A FE	1,977,600	99.0656	1,981,311	2,000,000	1,987,783	0	2,154	0	0	4.750	4.891	MN	12,667	95,000	11/07/2018	11/13/2028
928668-BT-8	Volkswagen Group of Amer-SENIOR UNSECURE			1,2	2.A FE	1,692,241	97.8782	1,822,492	1,862,000	1,717,063	0	21,718	0	0	4.600	6.313	JD	5,472	85,652	11/04/2022	06/08/2029
30212P-AM-7	Expedia Group Inc-SENIOR UNSECURED			1,2	2.C FE	995,350	100.0118	1,000,118	1,000,000	998,860	0	472	0	0	5.000	5.054	FA	18,889	50,000	12/01/2015	02/15/2026
43785V-AD-4	HomeStreet Inc-SENIOR UNSECURED			1,2	2.C FE	2,000,000	69.2238	1,384,475	2,000,000	1,384,475	0	0	621,287	0	6.500	6.500	JD	10,833	130,000	05/17/2016	06/01/2026
594918-CG-7	Microsoft Corp-SENIOR UNSECURED			1,2	1.A FE	1,997,529	97.5269	1,950,538	2,000,000	1,997,641	0	112	0	0	3.400	3.445	MS	20,022	0	11/06/2023	09/15/2026
655664-AS-9	Nordstrom Inc-SENIOR UNSECURED			1,2	3.A FE	996,240	92.9735	929,735	1,000,000	998,636	0	377	0	0	4.000	4.044	MS	11,778	40,000	03/06/2017	03/15/2027
743756-AB-4	Providence St Joseph Hea-UNSECURED			1,2	1.F FE	2,000,000	94.3778	1,887,556	2,000,000	2,000,000	0	(16)	0	0	2.746	2.745	AO	13,730	54,920	09/20/2016	10/01/2026
855244-AW-9	Starbucks Corp-SENIOR UNSECURED			1,2	2.A FE	1,988,280	87.9143	1,758,285	2,000,000	1,992,417	0	1,121	0	0	2.250	2.316	MS	13,625	45,000	03/10/2020	03/12/2030
28932M-AA-3	Elm Road Generating Stat-SECURED NOTE				1.F FE	911,875	99.9677	911,580	911,875	911,898	0	(10)	0	0	5.209	5.207	FA	18,472	47,500	02/03/2010	02/11/2030
337738-AU-2	Fiserv Inc-SENIOR UNSECURED			1,2	2.B FE	2,917,380	93.9951	2,819,853	3,000,000	2,947,095	0	8,299	0	0	3.500	3.854	JJ	52,500	105,000	03/19/2020	07/01/2029

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
71951Q-AA-0	Physicians Realty LP-SENIOR UNSECURED			1,2	2.B FE	2,990,310	97.3574	2,920,721	3,000,000	2,996,464	0	959	0	0	4.300	4.338	MS	37,983	129,000	03/02/2017	03/15/2027
976826-BM-8	Wisconsin Power and Ligh-SENIOR UNSECURE			1,2	2.A FE	1,994,160	92.6656	1,853,313	2,000,000	1,996,584	0	563	0	0	3.000	3.034	JJ	30,000	60,000	06/17/2019	07/01/2029
136385-AX-9	Canadian Natural Resourc-SENIOR UNSECURE		A	1,2	2.A FE	1,993,920	97.1650	1,943,300	2,000,000	1,997,660	0	615	0	0	3.850	3.886	JD	6,417	77,000	05/23/2017	06/01/2027
064159-HB-5	BANK OF NOVA SCOTIA-SUBORDINATED		A		2.A FE	4,527,638	98.3928	4,455,227	4,528,000	4,527,896	0	9	0	0	4.500	4.500	JD	8,490	203,760	12/09/2015	12/16/2025
112585-AH-7	Brookfield Asset Managem-SENIOR UNSECURE		A	1,2	1.G FE	2,000,000	98.6888	1,973,776	2,000,000	2,000,000	0	0	0	0	4.000	3.999	JJ	36,889	80,000	01/12/2015	01/15/2025
11271L-AC-6	Brookfield Finance Inc-SENIOR UNSECURED		A	1,2	1.G FE	4,982,700	96.3125	4,815,624	5,000,000	4,992,202	0	1,711	0	0	3.900	3.941	JJ	84,500	195,000	01/11/2018	01/25/2028
11271R-AA-7	Brookfield Finance Inc-SENIOR UNSECURED		A	1,2	1.G FE	265,314	99.8459	265,590	266,000	265,961	0	98	0	0	4.000	4.039	AO	2,660	10,640	03/07/2017	04/01/2024
125491-AN-0	CI Financial Corp-SENIOR UNSECURED		A	1,2	2.B FE	3,033,690	79.1009	2,373,027	3,000,000	3,024,469	0	(3,229)	0	0	3.200	3.065	JD	3,733	96,000	01/13/2021	12/17/2030
559222-AR-5	Magna International Inc-SR UNSECURED		A	1,2	1.G FE	1,992,200	98.5463	1,970,927	2,000,000	1,998,374	0	819	0	0	4.150	4.195	AO	20,750	83,000	09/16/2015	10/01/2025
56501R-AC-0	Manulife Financial Corp-SENIOR UNSECURED		A		1.G FE	2,992,710	98.6995	2,960,986	3,000,000	2,998,133	0	741	0	0	4.150	4.178	MS	40,463	124,500	03/01/2016	03/04/2026
891160-MJ-9	Toronto-Dominion Bank/Th-SUBORDINATED		A	2	1.F FE	4,469,165	95.9727	4,296,696	4,477,000	4,472,538	0	474	0	0	3.625	3.639	MS	47,786	162,291	09/08/2016	09/15/2031
67077M-AD-0	Nutrien Ltd-SENIOR UNSECURED		A	1,2	2.B FE	2,985,600	97.1838	2,915,515	3,000,000	2,997,341	0	1,989	0	0	3.000	3.070	AO	22,500	90,000	03/23/2015	04/01/2025
00080Q-AF-2	ABN AMRO BANK NV-SUBORDINATED		D		2.B FE	2,991,960	98.1839	2,945,516	3,000,000	2,998,443	0	866	0	0	4.750	4.782	JJ	60,563	142,500	07/21/2015	07/28/2025
00131L-AH-8	AIA Group Ltd-SENIOR UNSECURED		D	2	1.E FE	1,989,860	94.5317	1,890,633	2,000,000	1,994,179	0	970	0	0	3.600	3.660	AO	16,400	72,000	04/02/2019	04/09/2029
00182E-BF-5	ANZ New Zealand Int'l Lt-SENIOR UNSECURE		D		1.E FE	1,995,800	95.3202	1,906,404	2,000,000	1,998,347	0	425	0	0	3.450	3.475	JJ	31,433	69,000	07/11/2017	07/17/2027
05578D-AG-7	BPCE SA-SR UNSECURED		D		1.E FE	3,992,800	99.7614	3,990,456	4,000,000	3,999,592	0	721	0	0	4.000	4.019	AO	33,778	160,000	04/08/2014	04/15/2024
05600L-AC-0	BMW Finance NV-SENIOR UNSECURED		D	1,2	1.F FE	3,000,000	91.5902	2,747,705	3,000,000	3,000,000	0	0	0	0	2.850	2.850	FA	32,538	85,500	08/07/2019	08/14/2029
067316-AH-2	Bacardi Ltd-SENIOR UNSECURED		D	1,2	2.C FE	16,241,789	95.8002	12,047,838	12,576,000	16,045,070	0	(90,847)	0	0	5.300	3.573	MN	85,167	666,528	10/08/2021	05/15/2048
06738E-AU-9	Barclays PLC-SENIOR UNSECURED		D	1,2	2.A FE	3,000,000	97.1039	2,913,116	3,000,000	3,000,000	0	0	0	0	4.337	4.337	JJ	61,802	130,110	01/03/2017	01/10/2028
12563D-AA-3	CK Hutchison Internation-SENIOR UNSECURE		D	2	1.F FE	1,988,920	90.0715	1,801,429	2,000,000	1,993,320	0	1,063	0	0	2.750	2.814	MS	17,569	55,000	09/03/2019	09/06/2029
21684A-AF-3	Cooperatieve Rabobank UA-SUBORDINATED		D		2.A FE	971,480	95.8779	958,779	1,000,000	991,207	0	3,192	0	0	3.750	4.115	JJ	16,667	37,500	01/19/2017	07/21/2026
225401-AC-2	CREDIT SUISSE GROUP AG-SENIOR UNSECURED		D	1,2	1.G FE	2,000,000	96.7360	1,934,720	2,000,000	2,000,000	0	0	0	0	4.282	4.282	JJ	40,917	85,640	01/04/2017	01/09/2028
26874R-AE-8	Eni SpA-SENIOR UNSECURED		D		1.G FE	1,983,980	99.8857	1,997,713	2,000,000	1,991,561	0	1,539	0	0	4.750	4.850	MS	28,764	95,000	09/05/2018	09/12/2028
36164Q-6M-5	GE Capital International-SENIOR UNSECURE		D		2.B FE	760,663	97.0232	724,763	747,000	749,879	0	(1,479)	0	0	3.373	3.158	MN	3,220	25,196	10/26/2015	11/15/2025
404280-AW-9	HSBC Holdings PLC-SENIOR UNSECURED		D		1.G FE	1,997,100	98.3723	1,967,446	2,000,000	1,999,245	0	277	0	0	4.300	4.316	MS	26,994	86,000	03/01/2016	03/08/2026
404280-BH-1	HSBC Holdings PLC-SUBORDINATED		D		2.A FE	1,995,620	97.6959	1,953,918	2,000,000	1,998,547	0	436	0	0	4.375	4.401	MN	9,236	87,500	01/19/2017	11/23/2026
404280-BK-4	HSBC HOLDINGS PLC-SENIOR UNSECURED		D	2	1.G FE	1,000,000	96.3687	963,687	1,000,000	1,000,000	0	0	0	0	4.041	4.041	MS	12,123	40,410	03/06/2017	03/13/2028
44841D-AB-8	Hutchison Whampoa Intern-SENIOR UNSECURE		D		1.F FE	998,840	98.6591	986,591	1,000,000	999,867	0	112	0	0	3.625	3.637	AO	6,142	36,250	10/28/2014	10/31/2024
456837-AH-6	ING Groep NV-SENIOR UNSECURED		D		1.G FE	1,997,380	96.8205	1,936,410	2,000,000	1,999,043	0	244	0	0	3.950	3.964	MS	20,189	79,000	03/21/2017	03/29/2027
456837-AP-8	ING Groep NV-SENIOR UNSECURED		D		1.G FE	998,500	99.3913	993,913	1,000,000	999,877	0	301	0	0	3.550	3.581	AO	8,086	35,500	04/02/2019	04/09/2024
539439-AQ-2	Lloyds Banking Group PLC-SENIOR UNSECURE		D	2	1.G FE	3,000,000	94.1183	2,823,549	3,000,000	3,000,000	0	0	0	0	3.574	3.574	MN	16,083	107,220	10/31/2017	11/07/2028
539439-AQ-2	Lloyds Banking Group PLC-SENIOR UNSECURE		D	2	1.G FE	1,965,580	94.1183	1,882,366	2,000,000	1,982,939	0	3,137	0	0	3.574	3.767	MN	10,722	71,480	01/09/2018	11/07/2028
539439-AR-0	Lloyds Banking Group PLC-SENIOR UNSECURE		D		1.G FE	1,992,940	97.7202	1,954,404	2,000,000	1,996,665	0	678	0	0	4.375	4.417	MS	24,063	87,500	03/15/2018	03/22/2028
53944Y-AB-9	Lloyds Banking Group PLC-SUBORDINATED		D		2.A FE	1,995,400	98.0236	1,960,471	2,000,000	1,998,770	0	456	0	0	4.650	4.676	MS	25,058	93,000	03/17/2016	03/24/2026
53944Y-AD-5	LLOYDS BANKING GROUP PLC-SENIOR UNSECURE		D		1.G FE	3,015,750	96.0603	2,881,808	3,000,000	3,005,891	0	(1,815)	0	0	3.750	3.681	JJ	53,125	112,500	01/09/2018	01/11/2027
60688U-AB-2	Mizuho Financial Group C-SUBORDINATED		D		2.B FE	2,992,620	99.6456	2,989,369	3,000,000	2,999,617	0	758	0	0	4.600	4.626	MS	36,033	138,000	03/20/2014	03/27/2024
638602-BP-6	NATIONWIDE BLDG SOCIETY-SENIOR UNSECURED		D		1.E FE	4,981,150	98.1593	4,907,965	5,000,000	4,996,539	0	2,058	0	0	3.900	3.945	JJ	86,667	195,000	07/14/2015	07/21/2025
780097-BA-8	Natwest Group PLC-SENIOR UNSECURED		D		1.G FE	6,186,880	99.1125	5,946,752	6,000,000	6,057,425	0	(24,106)	0	0	4.800	4.345	AO	68,800	288,000	12/20/2017	04/05/2026
780097-BG-5	Natwest Group PLC-SENIOR UNSECURED		D	2	1.G FE	2,000,000	98.2696	1,965,392	2,000,000	2,000,000	0	0	0	0	4.892	4.892	MN	11,686	97,840	05/15/2018	05/18/2029
80283L-AJ-2	Santander UK PLC-SENIOR UNSECURED		D		1.E FE	1,986,640	99.6690	1,993,380	2,000,000	1,999,593	0	1,512	0	0	4.000	4.079	MS	24,000	80,000	03/10/2014	03/13/2024
806213-AD-6	Scentre Group Trust 1 / -SENIOR UNSECURE		D	1,2	1.F FE	997,000	96.4113	964,113	1,000,000	999,396	0	300	0	0	3.250	3.283	AO	5,688	32,500	04/21/2015	10/28/2025
822582-BX-9	Shell International Fina-SENIOR UNSECURE		D		1.D FE	961,670	95.2128	952,128	1,000,000	988,368	0	4,077	0	0	2.500	2.951	MS	7,569	25,000	11/09/2016	09/12/2026
853254-AL-4	Standard Chartered PLC-SUBORDINATED		D		2.B FE	1,998,240	99.8961	1,997,922	2,000,000	1,999,908	0	171	0	0	5.200	5.209	JJ	44,778	104,000	09/23/2013	01/26/2024
853254-BK-5	Standard Chartered PLC-SUBORDINATED		D	2	2.B FE	2,000,000	94.0576	1,881,152	2,000,000	2,000,000	0	0	0	0	4.866	4.866	MS	28,655	97,320	03/12/2018	03/15/2033
89153V-AG-4	Total Capital Internatio-SENIOR UNSECURE		D		1.E FE	1,994,900	99.9107	1,998,215	2,000,000	1,999,953	0	564	0	0	3.700	3.729	JJ	34,122	74,000	08/05/2013	01/15/2024

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
89153V-AL-3	Total Capital Internatio-SR UNSECURED		D		1.E FE	2,977,470	99.4671	2,984,013	3,000,000	2,999,177	0	2,451	0	0	3.750	3.835	AO	25,313	112,500	01/08/2014	04/10/2024
902133-AR-8	Tyco Electronics Group S-SENIOR UNSECURE		D	1,2	1.G FE	996,140	98.9600	989,600	1,000,000	999,716	0	439	0	0	3.450	3.496	FA	14,375	34,500	07/28/2014	08/01/2024
90351D-AB-3	UBS GROUP FUNDING-SR UNSECURED		D		1.G FE	2,014,980	97.8800	1,957,600	2,000,000	2,003,417	0	(1,926)	0	0	4.125	4.019	MS	22,229	82,500	01/26/2017	09/24/2025
90351D-AF-4	UBS GROUP FUNDING-SENIOR UNSECURED		D		1.G FE	4,004,520	97.4429	3,897,715	4,000,000	4,001,459	0	(683)	0	0	4.125	4.106	AO	34,833	165,000	01/19/2017	04/15/2026
90352J-AC-7	UBS GROUP FUNDING SWITZE-SENIOR UNSECURE		D	2	1.G FE	2,000,000	96.5496	1,930,993	2,000,000	2,000,000	0	0	0	0	4.253	4.252	MS	23,155	85,060	03/16/2017	03/23/2028
92857W-BK-5	Vodafone Group PLC-SENIOR UNSECURED		D		2.B FE	1,974,020	99.7547	1,995,094	2,000,000	1,987,105	0	2,569	0	0	4.375	4.537	MN	7,535	87,500	05/23/2018	05/30/2028
984851-AD-7	YARA INTERNATIONAL ASA-SENIOR UNSECURED		D	1,2	2.B FE	1,991,920	96.6746	1,933,492	2,000,000	1,997,739	0	854	0	0	3.800	3.848	JD	5,278	76,000	06/01/2016	06/06/2026
G8655*-AA-2	TPG Partner Holdings, L. Senior Note Ser		C		1.D PL	4,000,000	84.6537	3,386,146	4,000,000	4,000,000	0	0	0	0	2.970	2.970	MS	30,030	118,800	09/10/2020	09/30/2030
71654Q-BW-1	Petroleos Mexicanos-SENIOR UNSECURED		D		4.A FE	1,996,400	93.5670	1,871,340	2,000,000	1,999,179	0	348	0	0	4.500	4.520	JJ	39,500	90,000	01/15/2015	01/23/2026
780153-AW-2	Royal Caribbean Cruises -SENIOR UNSECURE		D	1,2	4.A FE	996,230	91.9824	919,824	1,000,000	998,275	0	363	0	0	3.700	3.744	MS	10,894	37,000	11/20/2017	03/15/2028
00185A-AK-0	Aon PLC-SENIOR UNSECURED		D	1,2	2.A FE	1,999,440	97.8536	1,957,072	2,000,000	1,999,843	0	61	0	0	3.875	3.878	JD	3,444	77,500	02/23/2016	12/15/2025
55608J-AN-8	Macquarie Group Ltd-SENIOR UNSECURED		D	2	1.F FE	896,597	96.7619	958,911	991,000	910,807	0	12,468	0	0	4.654	6.499	MS	12,043	46,121	11/04/2022	03/27/2029
55608J-AN-8	Macquarie Group Ltd-SENIOR UNSECURED		D	2	1.F FE	2,000,000	96.7619	1,935,239	2,000,000	2,000,000	0	0	0	0	4.654	4.654	MS	24,304	93,080	03/19/2018	03/27/2029
55608P-AQ-7	Macquarie Bank Ltd-SENIOR UNSECURED		D		1.E FE	998,530	98.3139	983,139	1,000,000	999,721	0	152	0	0	4.000	4.017	JJ	16,889	40,000	07/23/2015	07/29/2025
961214-CX-9	Westpac Banking Corp-SENIOR UNSECURED		D		1.D FE	1,992,240	96.0465	1,920,930	2,000,000	1,997,953	0	808	0	0	2.850	2.894	MN	7,600	57,000	05/09/2016	05/13/2026
21688A-AE-2	Cooperatieve Rabobank UA-RABOBANK NED NY		D		1.D FE	2,995,950	98.0499	2,941,497	3,000,000	2,999,327	0	415	0	0	3.375	3.390	MN	11,250	101,250	05/14/2015	05/21/2025
225460-AP-2	CREDIT SUISSE NEW YORK-SR UNSECURED		D		1.E FE	1,988,720	98.5319	1,970,638	2,000,000	1,999,038	0	1,245	0	0	3.625	3.691	MS	22,556	72,500	09/04/2014	09/09/2024
69832A-AC-0	Panasonic Corp-SENIOR UNSECURED		D	1,2	2.A FE	1,000,000	92.0236	920,236	1,000,000	1,000,000	0	0	0	0	3.113	3.113	JJ	14,009	31,130	07/10/2019	07/19/2029
874060-AW-6	Takeda Pharmaceutical Co-SENIOR UNSECURE		D	1,2	2.A FE	2,987,400	101.5218	3,045,653	3,000,000	2,993,138	0	1,179	0	0	5.000	5.052	MN	14,583	150,000	11/19/2018	11/26/2028
064255-AW-2	Bank of Tokyo-Mitsubishi-JUNIIOR SUBORDI		D		1.E FE	2,993,550	99.6648	2,989,943	3,000,000	2,999,745	0	669	0	0	3.750	3.773	MS	34,688	112,500	03/04/2014	03/10/2024
606822-CN-2	Mitsubishi UFJ Financial-SENIOR UNSECURE		D	2	1.G FE	2,407,250	101.4037	2,535,094	2,500,000	2,422,902	0	13,729	0	0	5.354	6.116	MS	40,155	133,850	11/04/2022	09/13/2028
60687Y-CL-1	Mizuho Financial Group I-SENIOR UNSECURE		D	2	1.G FE	1,612,106	101.3565	1,689,612	1,667,000	1,621,370	0	8,128	0	0	5.414	6.090	MS	27,075	90,251	11/04/2022	09/13/2028
686330-AJ-0	ORIX Corp-SENIOR UNSECURED		D		1.G FE	1,995,860	96.8511	1,937,023	2,000,000	1,998,359	0	418	0	0	3.700	3.724	JJ	33,506	74,000	07/10/2017	07/18/2027
86562M-AA-8	SUMITOMO MITSUI FINANCIA-SUBORDINATED		D		2.B FE	1,000,000	99.6568	996,568	1,000,000	1,000,000	0	0	0	0	4.436	4.433	AO	10,967	44,360	03/26/2014	04/02/2024
052528-AH-9	Australia & New Zealand -SUBORDINATED		D		2.A FE	998,640	99.7053	997,053	1,000,000	999,911	0	122	0	0	4.500	4.513	MS	12,750	45,000	03/12/2014	03/19/2024
63250D-DJ-7	National Australia Bank -SENIOR UNSECURE		D		1.D FE	4,995,000	96.7804	4,839,021	5,000,000	4,998,305	0	511	0	0	3.500	3.512	JJ	83,125	175,000	01/04/2017	01/10/2027
87969N-AD-7	Telstra Corp Ltd-SENIOR UNSECURED		D	1,2	1.G FE	998,300	97.6859	976,859	1,000,000	999,743	0	173	0	0	3.125	3.143	AO	7,292	31,250	03/30/2015	04/07/2025
980236-AM-5	Woodside Finance Ltd-SENIOR UNSECURED		D	1,2	2.A FE	999,420	97.9060	979,060	1,000,000	999,905	0	47	0	0	3.650	3.655	MS	11,761	36,500	02/26/2015	03/05/2025
478375-AG-3	Johnson Controls Interna-SENIOR UNSECURE		D	1,2	2.B FE	930,516	98.7625	919,479	931,000	930,902	0	188	0	0	3.625	3.646	JJ	16,781	33,749	06/10/2014	07/02/2024
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,236,528,481	XXX	1,176,731,429	1,220,636,247	1,235,736,297	0	844,683	621,287	0	XXX	XXX	XXX	13,180,011	46,667,671	XXX	XXX
007036-GS-9	Adjustable Rate Mortgage-ARMT 2005-2 2A1			4	1.A FM	20,727	97.8214	21,671	22,153	21,502	0	289	0	0	5.702	6.883	MON	215	1,076	07/24/2013	06/01/2035
02147W-AT-6	Alternative Loan Trust 2-CWALT 2006-26CB			4	4.B FM	253,465	55.4228	198,218	357,646	219,256	0	(22,842)	0	0	6.500	3.461	MON	3,875	25,840	12/29/2021	09/01/2036
02660L-AA-8	American Home Mortgage A-AHMA 2006-4 1A1			4	1.A FM	108,779	52.6052	76,298	145,038	81,450	0	958	0	0	5.660	8.459	MON	1,256	5,067	05/20/2008	10/25/2046
05533N-AJ-3	BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12			4	5.A FM	228,565	90.7360	236,718	260,887	253,617	0	(1,846)	0	0	3.812	2.488	MON	829	10,053	06/07/2016	06/01/2037
058931-AD-8	Banc of America Funding -BAFC 2006-3 2A1			4	1.A FM	274,484	90.7149	305,309	336,559	265,036	0	3,966	0	0	6.000	12.729	MON	7,225	20,282	03/29/2012	03/01/2036
058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1			4	5.A FM	174,594	85.2419	152,431	178,822	181,937	0	(567)	0	0	5.750	5.384	MON	857	10,198	01/10/2022	03/01/2036
05949A-H8-6	Banc of America Mortgage-BOAMS 2005-A 2A			4	1.A FM	62,019	98.1610	62,964	64,144	64,144	0	398	0	0	3.815	6.359	MON	204	2,581	05/06/2016	02/01/2035
05949A-H9-4	Banc of America Mortgage-BOAMS 2005-A 2A			4	1.A FM	54,653	98.1610	55,094	56,126	56,126	0	0	0	0	3.815	6.359	MON	180	2,258	05/06/2016	02/01/2035
05949C-GW-0	Banc of America Mortgage-BOAMS 2005-8 A9			4	4.C FM	84,665	87.6375	77,120	87,999	85,331	0	179	0	0	5.500	6.223	MON	1,705	3,603	10/13/2005	09/01/2035
05949C-HM-1	Banc of America Mortgage-BOAMS 2005-I 1A			4	4.A FM	262,249	89.0860	265,131	297,612	262,355	0	6,655	11,432	0	6.087	7.465	MON	1,510	14,758	07/22/2013	10/01/2035
05949C-KS-4	Banc of America Mortgage-BOAMS 2005-J 2A			4	3.A FM	8,106	91.2131	7,567	8,296	8,560	0	(54)	0	0	5.222	3.659	MON	127	345	09/10/2008	11/01/2035
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2			4	1.A FM	175,612	99.2922	159,750	160,888	176,832	0	713	0	0	5.750	3.161	MON	839	10,103	01/10/2022	01/01/2036
05951F-AB-0	Banc of America Funding -BAFC 2007-1 TA1			4	1.A FM	76,074	88.0064	70,474	80,078	63,558	0	(40)	0	0	5.846	10.067	MON	393	4,352	05/13/2008	01/01/2037
05951U-AC-5	Banc of America Funding -BAFC 2006-8T2 A			4	1.A FM	5,837	84.8086	5,232	6,169	4,595	0	69	0	0	5.791	12.593	MON	74	203	04/30/2008	10/01/2036

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
059522-AU-6	Banc of America Funding -BAFC 2007-C 1A2			4	1.A FM	259,783	90.4031	254,645	281,678	250,977	0	9,802	28,155	0	4.379	10.031	MON	4,834	8,419	02/12/2016	05/01/2036
05990H-AH-6	Banc of America Funding -BAFC 2010-R2 1A			4	1.A FM	205,879	94.0001	305,861	325,384	219,432	0	26,643	0	0	6.000	22.631	MON	1,627	21,159	09/23/2010	08/01/2037
05990H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A			4	1.A FM	146,446	97.4825	146,844	150,636	148,431	0	2,038	0	0	5.442	7.328	MON	1,349	6,679	08/24/2016	07/01/2035
06744D-AA-7	Barclays Mortgage Loan T-BARC 2022-NQM1			4	1.A FE	1,306,182	97.7172	1,300,641	1,331,026	1,311,801	0	3,787	0	0	4.550	5.059	MON	5,047	60,410	08/29/2022	07/01/2052
06744D-AB-5	Barclays Mortgage Loan T-BARC 2022-NQM1			4	1.C FE	1,280,541	96.9528	1,290,467	1,331,026	1,289,456	0	7,222	0	0	4.550	5.504	MON	5,047	59,878	08/29/2022	07/01/2052
07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A			4	4.A FM	156,900	93.3777	145,874	156,219	156,219	0	92	0	0	3.671	5.833	MON	478	5,881	01/27/2017	07/01/2034
07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4			4	1.A FM	385,841	95.3805	364,148	381,784	377,168	0	(387)	0	0	5.500	5.524	MON	1,750	22,013	07/10/2013	09/01/2033
07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21			4	1.A FM	625,241	52.1566	467,235	895,831	519,705	0	55,299	52,404	0	4.007	8.383	MON	12,814	28,157	12/29/2021	01/01/2047
10569J-AB-6	BRAVO Residential Fundin-BRAVO 2022-NQM3			4	1.C FE	842,868	98.2755	831,620	846,213	845,350	0	1,914	0	0	5.500	5.763	MON	3,878	50,440	08/29/2022	07/01/2062
125431-AH-9	CHL Mortgage Pass-Throug-CWHL 2006-HYB4			4	1.A FM	99,554	92.1912	93,829	101,776	69,455	0	5,616	0	0	4.224	15.003	MON	358	4,034	08/29/2007	06/01/2036
12544D-AG-4	CHL Mortgage Pass-Throug-CWHL 2007-14 A7			4	4.A FM	57,834	51.4190	41,017	79,771	50,000	0	(2,027)	1,078	0	6.000	3.055	MON	402	4,690	01/10/2022	09/01/2037
12544H-BF-6	CHL Mortgage Pass-Throug-CWHL 2007-HY7 A			4	1.A FM	197	1,736.4668	2,738	158	151	0	175	0	0	4.380	3.000	MON	11	11	12/29/2021	11/01/2037
12545E-AK-2	CHL Mortgage Pass-Throug-CWHL 2007-J2 2A			4	1.A FM	87,145	38.9981	61,590	157,930	67,969	0	(5,415)	2,264	0	6.000	2.076	MON	1,579	10,373	01/10/2022	07/01/2037
12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1			4	1.A	3,023,533	78.4739	2,346,287	2,989,897	3,020,666	0	(1,691)	0	0	2.500	2.370	MON	6,229	81,013	03/29/2021	04/01/2051
12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1			4	1.A	1,552,558	78.4766	1,187,230	1,512,846	1,549,286	0	(1,740)	0	0	2.500	2.199	MON	3,152	40,991	03/01/2021	03/01/2051
12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1			4	3.A FM	130,896	88.7816	114,955	129,480	124,875	0	103	0	0	6.000	5.955	MON	4,709	4,151	12/29/2021	02/01/2037
12566U-AN-4	CitiMortgage Alternative-CMALT 2007-A2 1			4	1.A FM	452,527	87.8932	398,364	453,236	390,648	0	12,387	0	0	5.750	8.997	MON	6,825	23,263	12/29/2021	02/01/2037
12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A			4	1.A FM	294,148	19.4159	185,521	955,513	208,784	0	15,083	43,505	0	5.611	4.550	MON	8,946	17,253	12/29/2021	12/01/2036
12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1			4	1.A FM	239,283	24.3915	164,083	672,704	222,371	0	14,218	26,184	0	5.837	5.694	MON	6,551	9,584	12/29/2021	04/01/2037
12641T-AB-2	CSMC Series 2009-5R-CSMC 2009-5R 1A2			4	2.B FM	542,597	82.7547	588,999	711,741	578,869	0	28,508	0	0	4.679	10.988	MON	2,775	31,185	09/11/2012	06/01/2036
12646U-AK-4	CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2			4	1.A	235,161	92.1395	231,739	251,509	237,392	0	422	0	0	3.000	4.093	MON	629	8,177	01/28/2014	03/01/2043
12646W-AH-7	CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2			4	1.A	201,137	91.8362	197,690	215,264	202,867	0	620	0	0	3.000	4.084	MON	538	6,996	02/12/2014	04/01/2043
12647P-AK-4	CSMC Trust 2013-7-CSMC 2013-7 A6			4	1.A	300,735	94.0115	293,360	312,047	302,081	0	746	0	0	3.500	4.075	MON	914	11,831	01/09/2014	08/01/2043
126670-JP-4	CHL Mortgage Pass-Throug-CWHL 2005-HYB9			4	1.A FM	102,149	87.4273	102,401	117,128	99,664	0	3,239	0	0	7.873	9.529	MON	1,255	5,058	11/08/2016	02/01/2036
126670-NY-0	CWABS Asset-Backed Certi-CWL 2005-16 2AF			4	1.A FM	24,349	99.2213	25,226	25,424	638,896	0	606,409	0	0	4.411	339.380	MON	93	1,221	12/08/2005	05/01/2036
126673-DR-0	CWABS Asset-Backed Certi-CWL 2004-7 MF2			4	1.A FM	645,009	95.4881	602,354	630,816	627,233	0	221	0	0	4.169	4.346	MON	2,192	28,774	06/17/2020	10/01/2034
12667F-4N-2	Alternative Loan Trust 2-CWALT 2005-7CB			4	1.A FM	270,085	83.6887	255,709	305,548	259,290	0	1,759	8,248	0	5.500	6.366	MON	1,400	16,807	09/14/2011	03/01/2038
12667F-5E-1	Alternative Loan Trust 2-CWALT 2005-6CB			4	1.A FM	252,058	82.7131	227,294	274,798	244,574	0	435	3,397	0	5.250	5.325	MON	2,486	13,224	03/30/2012	04/01/2035
12667G-AC-7	Alternative Loan Trust 2-CWALT 2005-13CB			4	1.A FM	174,009	83.9580	159,577	190,068	168,113	0	13,904	15,046	0	5.500	6.247	MON	871	10,446	09/06/2011	05/01/2035
12668A-PC-3	Alternative Loan Trust 2-CWALT 2005-54CB			4	1.A FM	229,825	76.7511	205,457	267,693	219,189	0	(1,723)	4,827	0	5.500	5.851	MON	1,227	14,718	12/29/2021	11/01/2035
126694-2H-0	CHL Mortgage Pass-Throug-CWHL 2006-10 1A			4	4.A FM	112,251	44.9736	78,026	173,492	93,960	0	(6,884)	369	0	5.850	2.326	MON	846	12,342	12/29/2021	05/01/2036
126694-4F-2	CHL Mortgage Pass-Throug-CWHL 2006-HYB3			4	1.A FM	215,895	92.7200	208,441	224,807	224,021	0	2,143	0	0	3.673	4.570	MON	688	9,710	12/29/2021	05/01/2036
126694-CS-5	CHL Mortgage Pass-Throug-CWHL 2005-21 A1			4	4.C FM	562,395	59.4340	406,819	684,489	517,474	0	(32,526)	2,013	0	5.500	0.644	MON	3,137	37,647	01/10/2022	10/01/2035
126694-D7-0	CHL Mortgage Pass-Throug-CWHL 2006-HYB2			4	1.A FM	102,722	91.4796	102,965	112,555	122,707	0	(1,336)	0	0	3.152	(3.411)	MON	592	2,789	11/03/2016	04/01/2036
126694-HP-6	CHL Mortgage Pass-Throug-CWHL 2005-25 A1			4	1.A FM	63,658	49.8282	41,745	83,778	42,525	0	(2,168)	0	0	5.500	6.359	MON	384	4,623	01/10/2022	11/01/2035
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3			4	5.A FM	245,688	56.7175	182,653	322,040	237,161	0	(12,134)	0	0	5.500	0.219	MON	7,562	14,716	01/10/2022	11/01/2035
12669D-US-5	CHL Mortgage Pass-Throug-CWHL 2002-39 A1			4	1.A FM	49,836	95.6506	48,096	50,284	48,940	0	0	0	0	5.750	5.750	MON	241	2,891	12/02/2002	02/01/2033
12669G-3S-8	CHL Mortgage Pass-Throug-CWHL 2005-16 A2			4	3.C FM	178,171	69.5396	147,139	211,590	161,707	0	(5,896)	509	0	5.500	3.640	MON	970	11,666	01/10/2022	09/01/2035
12669G-4K-4	CHL Mortgage Pass-Throug-CWHL 2005-J3 1A			4	2.B FM	195,876	76.1984	176,344	231,427	185,715	0	(2,500)	37	0	5.500	4.877	MON	1,061	12,728	01/10/2022	09/01/2035
12669G-R4-5	CHL Mortgage Pass-Throug-CWHL 2005-15 A8			4	1.A FM	280,501	55.7742	167,656	300,598	179,667	0	961	9,884	0	5.500	5.040	MON	6,941	12,372	07/19/2013	08/01/2035
152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5			4	1.A FM	1,110,529	94.1836	1,048,558	1,113,313	1,107,989	0	(1,060)	0	0	4.925	4.912	MON	4,570	59,564	08/11/2010	06/01/2034
161546-CW-4	Chase Funding Trust Seri-CFAB 2002-3 1A5			4	1.A FM	146,644	96.6415	141,728	146,653	146,368	0	73	0	0	5.907	6.029	MON	722	9,393	09/10/2002	06/01/2032
16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1			4	1.A FM	30,447	85.7369	30,380	35,434	28,087	0	2,098	0	0	4.457	14.109	MON	370	1,407	09/05/2008	01/01/2036
16162X-AD-9	Chase Mortgage Finance T-CHASE 2006-S3 1			4	1.A FM	39,174	45.3147	20,346	44,899	21,843	0	(2,112)	0	0	6.000	5.608	MON	1,281	2,932	02/27/2008	11/25/2036
16163C-AG-7	Chase Mortgage Finance T-CHASE 2006-A1 2			4	1.A FM	187,081	89.5168	227,033	253,620	210,453	0	7,895	0	0	5.108	9.024	MON	2,947	12,413	08/13/2008	09/01/2036

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
16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5			4	1.A FM	246,582	79.5235	200,362	251,953	232,273	0	1,861	8,364	0	4.414	5.300	MON	927	11,070	12/29/2021	09/01/2036
17025A-AH-5	CHL Mortgage Pass-Throug-CWHL 2006-17 A8			4	1.A FM	75,576	46.6147	56,594	121,408	53,440	0	(4,512)	1,957	0	6.000	7.999	MON	689	6,395	01/10/2022	12/25/2036
17307G-ED-6	Citigroup Mortgage Loan -CMLTI 2004-HYB2			4	1.A FM	132,912	95.7181	134,483	140,499	128,803	0	4,488	2,699	0	4.885	9.237	MON	572	6,356	01/10/2020	03/01/2034
17312H-AF-6	Citicorp Residential Mor-CRMSI 2007-2 A6			4	1.A FM	127	98.3693	130	132	131	0	2	0	0	4.579	11.106	MON	1	48	04/12/2011	06/01/2037
17315X-AF-8	Citigroup Mortgage Loan -CMLTI 2009-9 2A			4	1.A FM	58,411	94.6583	72,988	77,107	70,926	0	1,294	0	0	4.613	5.990	MON	296	3,534	11/01/2016	11/01/2035
17323M-AE-5	Citigroup Mortgage Loan -CMLTI 2015-A B3			4	1.A	356,720	97.9922	384,658	392,539	362,416	0	(3,148)	0	0	4.500	8.092	MON	1,472	19,173	03/26/2020	06/01/2058
19685G-AA-4	COLT Funding LLC-COLT 2022-4 A1			4	1.A FE	4,635,381	96.7142	4,580,407	4,736,022	4,672,589	0	28,607	0	0	4.301	5.126	MON	16,975	203,696	09/01/2022	03/01/2067
19687Y-AA-3	COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1			4	1.A FE	2,489,612	85.6028	2,131,180	2,489,615	2,489,580	0	0	0	0	1.390	1.390	MON	2,883	34,598	10/06/2020	01/01/2065
20754L-AB-5	Connecticut Avenue Secur-CAS 2022-R01 1M			4	1.A	5,000,000	99.9410	4,997,050	5,000,000	5,000,000	0	0	0	0	7.237	7.237	MON	54,226	313,477	01/11/2022	12/25/2041
22541Q-FV-9	CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 1A			4	4.C FM	73,316	91.6387	66,740	72,829	72,611	0	32	0	0	5.500	5.588	MON	334	4,006	01/07/2005	06/01/2033
22541S-PJ-1	CSFB Mortgage-Backed Tru-CSFB 2004-AR6 C			4	1.A FM	464,522	100.9516	589,864	584,304	537,189	0	17,404	0	0	6.670	8.913	MON	650	26,167	11/04/2016	10/25/2034
225470-Q8-9	CSMC Mortgage-Backed Tru-CSMC 2006-3 5A5			4	4.B FM	87,272	27.2857	49,642	181,935	67,331	0	(3,899)	0	0	6.000	2.998	MON	5,041	3,373	12/29/2021	04/01/2036
225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A1			4	1.A FM	244,059	57.0445	218,222	382,547	217,286	0	(7,560)	15,059	0	5.750	7.433	MON	3,678	19,355	12/29/2021	02/01/2036
22944P-AA-5	CSMC Trust 2013-TH1-CSMC 2013-TH1 A1			4	1.A	245,712	90.9666	248,913	273,631	246,583	0	2,398	0	0	2.130	4.061	MON	486	6,316	02/25/2014	02/01/2043
251510-DQ-3	Deutsche Alt-A Securitie-DBALT 2005-2 2A			4	1.A FM	5,057	97.8969	5,774	5,898	5,915	0	0	0	0	5.770	5.770	MON	20	119	03/19/2008	03/25/2024
31573C-AD-7	Ellington Financial Mort-EFMT 2022-1 M1			4	2.B FE	5,749,903	68.4578	3,936,324	5,750,000	5,749,924	0	7	0	0	3.504	3.504	MON	16,790	201,480	01/14/2022	01/01/2067
32027L-AE-5	First Franklin Mortgage -FFML 2006-FF14			4	1.A FM	93,425	97.8722	102,379	104,605	104,376	0	640	0	0	5.630	4.215	MON	98	4,502	06/07/2016	10/25/2036
32051G-T7-0	First Horizon Alternativ-FHAMS 2006-FA1			4	3.C FM	154,564	45.8626	114,609	249,897	131,254	0	(7,705)	3,286	0	6.000	5.554	MON	2,237	14,289	12/29/2021	04/01/2036
32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5			4	1.B FM	118,046	82.0137	101,309	123,527	109,968	0	639	0	0	5.866	6.663	MON	1,283	5,198	04/23/2019	11/01/2035
32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5			4	1.A FM	59,949	82.0137	51,668	62,999	48,897	0	2,122	0	0	5.866	10.976	MON	655	2,651	07/12/2016	11/01/2035
32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5			4	1.A FM	93,848	96.0540	91,452	95,209	91,400	0	2,373	0	0	5.308	7.922	MON	421	4,244	02/06/2014	11/01/2035
32052D-AG-6	First Horizon Alternativ-FHAMS 2006-FA8			4	1.A FM	45,820	40.6994	23,679	58,180	4,280	0	(74)	0	0	6.000	6.000	MON	1,489	2,400	08/13/2008	02/01/2037
35564K-PV-5	Freddie Mac Structured A-STACR 2022-DNA1			4	1.A	2,250,000	99.6247	2,241,556	2,250,000	2,250,000	0	0	0	0	7.187	7.187	MON	11,671	80,789	01/18/2022	01/25/2042
3622E8-AB-1	GSAA Home Equity Trust 2-GSAA 2006-15 AF			4	1.A FM	422,026	26.6890	178,785	669,883	171,246	0	(14,876)	0	0	5.679	11.703	MON	6,353	9,655	09/24/2008	09/01/2036
362341-4A-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A			4	1.A FM	81,743	93.6513	80,012	85,436	83,905	0	954	0	0	4.630	3.196	MON	330	3,609	06/16/2016	01/01/2036
362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6			4	1.A FM	1,282,637	84.1267	1,190,669	1,415,329	1,292,707	0	12,775	0	0	5.380	6.096	MON	12,367	58,069	12/03/2020	09/01/2035
36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1			4	1.A FM	122,936	98.2774	120,183	122,289	122,289	0	0	0	0	5.009	6.351	MON	510	5,456	01/27/2017	09/01/2034
36242D-PG-2	GSR Mortgage Loan Trust -GSR 2004-14 3A2			4	1.A FM	99,566	95.2219	94,484	99,225	99,225	0	0	0	0	5.267	6.345	MON	441	4,203	05/04/2007	12/01/2034
36242D-PG-2	GSR Mortgage Loan Trust -GSR 2004-14 3A2			4	1.A FM	48,463	95.2219	48,817	51,266	50,515	0	694	0	0	5.267	6.784	MON	228	2,172	02/05/2016	12/01/2034
36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6			4	2.C FM	243,655	92.4911	228,905	247,489	239,771	0	(447)	0	0	5.500	5.517	MON	1,134	13,612	01/10/2022	02/01/2035
39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1			4	1.A FM	62,238	94.1182	58,871	62,550	63,385	0	(175)	0	0	4.497	4.197	MON	477	2,845	01/28/2005	09/01/2034
43741B-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A			4	1.A FM	150,982	87.9442	133,676	152,001	146,364	0	1,821	0	0	4.344	6.108	MON	1,110	5,752	12/29/2021	04/01/2047
45254N-MZ-7	Impac CMB Trust Series 2-IMM 2005-2 1A2			4	1.A FM	109,355	97.2557	126,612	130,184	123,217	0	1,247	0	0	6.090	7.329	MON	132	7,301	02/11/2008	04/25/2035
45254N-NT-0	Impac CMB Trust Series 2-IMM 2005-3 M1			4	2.A FM	13,576	50.0110	14,012	28,018	4,172	(18,209)	1,176	0	0	6.100	10.238	MON	234	1,490	05/20/2008	08/25/2035
466247-RP-0	JP Morgan Mortgage Trust-JPMMT 2005-A4 2			4	1.A FM	32,660	94.7033	34,851	36,800	36,081	0	1,021	0	0	4.424	7.007	MON	264	1,382	06/05/2012	07/01/2035
466247-ZP-1	JP Morgan Mortgage Trust-JPMMT 2005-S3 1			4	3.B FM	67,861	46.3502	48,766	105,211	57,582	0	(4,141)	1,136	0	5.750	3.173	MON	1,397	6,171	01/10/2022	01/01/2036
46627M-AD-9	JP Morgan Alternative Lo-JPALT 2005-S1 1			4	1.A FM	234,382	33.8944	82,623	243,766	92,571	0	(15,409)	3,319	0	6.000	5.944	MON	1,219	15,723	02/07/2008	12/01/2035
46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3			4	1.A FM	623,827	78.2199	574,237	734,131	565,190	0	15,643	24,291	0	4.018	9.527	MON	2,458	28,867	04/06/2017	03/01/2036
46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1			4	2.C FM	378,363	53.6407	217,659	405,773	234,460	0	(7,141)	3,908	0	5.750	5.427	MON	3,888	21,388	01/31/2008	03/01/2036
46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1 1			4	4.C FM	310,476	54.5293	226,095	414,630	268,718	0	(13,181)	2,355	0	6.000	2.950	MON	4,149	22,805	12/29/2021	03/01/2036
46628L-AB-4	JP Morgan Mortgage Trust-JPMMT 2006-A4 1			4	1.A FM	59,978	71.9186	54,083	75,200	40,579	0	5,261	0	0	4.436	20.453	MON	803	1,800	10/15/2008	06/01/2036
46628V-AH-9	JP Morgan Alternative Lo-JPALT 2006-S3 A			4	1.A FM	2,530,339	75.1319	2,844,857	3,786,482	2,705,659	0	(3,314)	0	0	6.920	8.992	MON	21,835	160,375	08/09/2012	08/01/2036
46630P-AP-0	JP Morgan Mortgage Trust-JPMMT 2007-A2 3			4	1.A FM	4,187	80.3630	3,514	4,372	3,344	0	80	0	0	4.153	7.549	MON	15	168	06/23/2008	04/01/2037
46630W-AB-6	JP Morgan Mortgage Trust-JPMMT 2007-S2 1			4	4.C FM	205,237	41.4900	139,714	336,742	156,930	0	(14,687)	1,157	0	5.500	0.558	MON	3,087	16,668	12/29/2021	06/01/2037
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1			4	4.C FM	139,869	34.7773	75,676	217,601	112,998	0	3,805	9,553	0	6.000	1.556	MON	2,177	11,747	01/10/2022	06/01/2037

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
46631N-AA-7	JP Morgan Mortgage Trust-JPMMT 2007-S3 1			4	4.C FM	158,167	44.0958	101,862	231,002	130,486	0	(7,818)	7,690	0	5.500	1.033	MON	1,059	13,504	12/29/2021	08/01/2037
46631N-DT-3	JP Morgan Mortgage Trust-JPMMT 2007-S3 1			4	1.A FM	457,075	52.9517	342,185	646,220	351,594	0	(22,914)	1,923	0	7.000	4.601	MON	11,391	43,964	12/29/2021	08/01/2037
46632T-AA-3	JP Morgan Mortgage Trust-JPMMT 2008-R2 1			4	1.A FM	309,730	94.5556	370,132	391,444	369,659	0	11,970	0	0	3.750	7.523	MON	2,448	13,911	12/07/2009	07/01/2037
46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A			4	1.A FM	417,891	76.2109	674,411	884,927	522,063	0	(5,057)	0	0	6.000	12.444	MON	4,425	53,171	02/17/2010	04/01/2037
46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A			4	1.A FM	413,482	93.7701	551,327	587,957	486,280	0	2,805	0	0	5.105	10.126	MON	5,031	27,664	09/15/2010	03/01/2039
46651G-AC-3	JP Morgan Mortgage Trust-JPMMT 2019-7 A3			4	1.A	81,600	87.4869	70,508	80,593	81,686	0	12	0	0	3.448	3.257	MON	467	2,573	09/13/2019	02/01/2050
472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A			4	1.A FM	791,423	87.1856	748,444	858,448	821,060	0	(7,025)	0	0	9.514	9.298	MON	7,126	72,680	07/24/2008	06/25/2047
472321-AD-0	Jefferies Resecuritizati-JMAC 2008-R2 2A			4	1.A FM	9,698	98.5386	22,138	22,466	19,536	0	3,209	0	0	5.045	22.705	MON	200	967	08/26/2008	01/01/2037
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A			4	1.A FM	28,946	61.7619	65,420	105,923	17,261	0	2,359	0	0	5.045	47.438	MON	1,318	4,106	08/26/2008	01/01/2037
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A			4	1.A FM	166,135	84.7684	395,889	467,025	293,419	0	32,965	0	0	3.657	16.924	MON	2,847	16,564	08/26/2008	01/01/2039
47233D-AB-7	Jefferies Resecuritizati-JMAC 2009-R11 1			4	1.A FM	54,964	89.1353	313,443	351,648	109,391	0	53,471	174,060	0	6.000	94.480	MON	1,758	22,884	08/10/2009	09/01/2036
525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1			4	4.B FM	984,340	84.2555	972,500	1,154,227	927,648	0	21,369	0	0	5.740	5.707	MON	10,995	46,191	08/03/2016	02/25/2036
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1			4	1.A FM	121,239	91.5839	171,913	187,710	130,377	0	2,978	0	0	4.478	11.230	MON	710	7,654	08/11/2008	01/01/2037
57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A			4	2.B FM	46,200	62.0613	29,291	47,196	32,208	0	(606)	2,220	0	5.750	5.493	MON	249	2,723	04/07/2006	05/01/2036
57645T-AA-5	MASTR Adjustable Rate Mo-MARM 2007-HF2 A			4	1.A FM	67,731	98.3748	73,675	74,892	74,823	0	529	0	0	6.090	2.179	MON	244	1,311	01/16/2014	09/25/2037
585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1			4	1.A	3,974,824	81.4742	3,199,132	3,926,560	3,972,223	0	(2,455)	0	0	2.500	2.357	MON	8,180	106,362	03/17/2021	04/01/2051
589929-PK-8	Merrill Lynch Mor Inv Go-GNABS 1998-GN1			4	1.A FM	9,778	98.6594	9,648	9,779	9,779	0	0	0	0	7.630	7.630	MON	187	169	03/05/1998	02/01/2027
59020U-W4-3	MERRILL LYNCH MORTGAGE I-SERIES 2005-A9C			4	1.A FM	306,110	32.1030	109,557	341,268	109,967	0	(3,109)	0	0	5.023	14.218	MON	4,849	11,256	07/19/2013	12/01/2035
61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A			4	1.A FM	520,484	36.9106	283,563	768,243	236,367	0	27,613	37,187	0	6.151	9.573	MON	7,881	8,581	01/11/2013	10/01/2046
61751M-AU-8	Morgan Stanley Mortgage -MSM 2007-10XS A			4	1.A FM	370,023	90.1184	366,061	406,200	389,268	0	19,842	0	0	6.000	6.983	MON	4,071	7,146	01/08/2014	02/01/2037
61754P-AA-2	Morgan Stanley Mortgage -MSM 2007-8XS A1			4	1.A FM	560,636	47.6029	418,633	879,429	524,352	0	(16,818)	0	0	5.750	6.197	MON	8,434	14,410	01/10/2022	04/01/2037
61758V-AQ-0	Morgan Stanley Re-REMIC -MSRR 2010-R2 3B			4	4.C FM	481,611	57.7563	671,096	1,161,945	718,642	0	(47,162)	0	0	6.500	3.036	MON	18,882	67,766	02/09/2010	10/01/2037
61915R-AB-2	MortgageIT Trust 2005-2-MHL 2005-2 1A2			4	1.A FM	14,069	98.5703	25,214	25,579	24,872	0	2,154	0	0	6.130	13.376	MON	243	1,571	08/26/2008	05/25/2035
62942K-AA-4	NRP Mortgage Trust 2013--NRPMT 2013-1 A1			4	1.A	698,144	88.7629	648,893	731,041	705,055	0	790	0	0	3.250	3.881	MON	1,980	25,731	03/11/2014	07/01/2043
643528-AB-8	New Century Alternative -NCAMT 2006-ALT1			4	1.A FM	53,618	23.6304	13,735	58,122	13,765	0	706	1,222	0	5.909	6.396	MON	573	692	12/19/2007	07/01/2036
643529-AC-4	New Century Alternative -NCAMT 2006-ALT2			4	1.A FM	202,084	21.3517	64,885	303,886	57,292	0	7,572	10,804	0	4.688	11.177	MON	2,372	3,360	01/11/2013	10/01/2036
643529-AD-2	New Century Alternative -NCAMT 2006-ALT2			4	1.A FM	101,042	21.3517	32,442	151,943	28,630	0	(2,721)	0	0	4.688	11.626	MON	1,186	1,680	01/11/2013	10/01/2036
65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2			4	1.A FM	268,137	30.2675	197,001	650,865	245,325	0	10,153	11,493	0	5.515	6.691	MON	5,996	12,959	12/29/2021	01/01/2036
65538P-AA-6	Nomura Asset Acceptance -NAA 2007-1 1A1A			4	1.A FM	153,830	89.3110	138,186	154,725	80,323	0	(10,103)	0	0	5.995	16.701	MON	2,896	9,555	05/08/2007	03/01/2047
65539C-AK-2	Nomura Resecuritization -NMRR 2011-4RA 1			4	1.A FM	295,152	90.9118	322,943	355,226	310,717	0	7,808	0	0	2.768	7.023	MON	3,219	11,904	06/06/2016	12/01/2036
67098A-AM-1	OBX 2019-INV1 Trust-OBX 2019-INV1 A12			4	1.A	365,777	95.9989	383,761	399,756	386,388	0	15,116	0	0	4.000	8.227	MON	1,355	17,345	03/24/2020	11/01/2048
67448D-AC-4	OBX 2022-NQM2 Trust-OBX 2022-NQM2 A3			4	1.F FE	9,515,790	72.5549	6,934,076	9,557,000	9,524,577	0	3,407	0	0	3.825	3.866	MON	30,463	365,555	02/18/2022	01/01/2062
67448Q-AC-5	OBX 2019-EXP1 Trust-OBX 2019-EXP1 1A3			4	1.A	42,464	97.7721	41,727	42,678	42,400	0	12	0	0	4.000	4.358	MON	163	1,837	03/27/2020	01/01/2059
693456-AA-3	PMT Loan Trust 2013-J1-PMTLT 2013-J1 A1			4	1.A	404,610	90.4341	375,528	415,251	405,694	0	772	0	0	3.500	3.941	MON	1,211	15,749	02/12/2014	09/01/2043
693684-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1			4	1.A	155,281	91.5244	139,014	151,888	156,499	0	47	0	0	3.500	2.918	MON	443	5,779	01/24/2020	01/01/2050
69374X-AA-8	PSMC 2019-2 Trust-PSMC 2019-2 A1			4	1.A	20,534	98.1569	19,760	20,131	20,446	0	(379)	0	0	3.500	(0.064)	MON	121	704	10/08/2019	10/01/2049
69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1			4	1.A	105,555	95.1170	98,963	104,043	106,320	0	(183)	0	0	3.500	2.806	MON	303	3,950	10/28/2019	11/01/2049
74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A			4	1.A	8,276,174	78.4003	6,547,888	8,351,862	8,283,552	0	6,458	0	0	2.000	2.100	MON	13,920	181,006	04/09/2021	04/01/2051
74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A			4	4.A FM	103,999	78.8572	85,528	108,459	99,607	0	(1,968)	1,015	0	6.000	4.728	MON	2,874	4,253	12/29/2021	03/01/2037
74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A			4	1.A FM	901,167	82.8038	794,887	959,965	842,745	0	9,967	0	0	4.091	6.577	MON	327	43,392	08/20/2013	10/26/2034
74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A			4	1.A FM	262,998	90.3316	514,316	569,364	415,738	0	62,718	0	0	3.708	18.724	MON	1,759	21,441	07/08/2010	06/01/2037
74928F-AY-6	RBSSP Resecuritization T-RBSSP 2009-3 6A			4	1.A FM	534,021	40.6872	355,442	873,596	201,283	0	29,523	0	0	0.000	44.976	MON	2,041	45,299	07/08/2010	03/01/2036
74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5			4	1.A FM	239,514	86.9291	293,998	338,204	301,833	0	8,753	0	0	4.544	7.824	MON	2,563	13,740	03/21/2013	08/01/2036
749357-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1			4	1.A	222,735	86.5044	189,741	219,342	224,492	0	(236)	0	0	3.500	3.155	MON	640	8,318	10/11/2019	09/01/2049
749389-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1			4	1.A	469,846	84.5533	415,989	491,985	451,711	0	267	0	0	3.000	4.208	MON	1,230	16,007	03/27/2020	02/01/2050

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
74968R-AA-3	RMF Proprietary Issuance-RPIT 2019-1 A			4	1.A FE	1,372,557	87.8591	1,215,325	1,383,265	1,375,985	0	756	0	0	2.750	2.820	MON	634	41,266	10/09/2019	10/25/2063
74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A			4	1.A FE	713,673	89.9754	642,130	713,673	713,673	0	0	0	0	3.250	3.172	MON	387	25,195	04/24/2020	04/26/2060
75115D-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13			4	2.B FM	216,820	69.6452	205,258	294,719	230,577	0	(958)	5,625	0	5.810	7.259	MON	5,144	14,610	12/29/2021	09/25/2036
75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A			4	5.A FM	813,786	79.5702	673,683	846,653	800,349	0	(16,815)	10,840	0	6.500	4.922	MON	20,412	40,893	12/29/2021	07/01/2037
759950-EM-6	Renaissance Home Equity -RAMC 2004-4 AF5			4	1.A FM	1,127,721	82.5651	1,031,337	1,249,120	1,140,605	0	9,803	0	0	5.993	5.161	MON	12,546	42,010	08/24/2010	02/01/2035
761118-KH-0	RALI Series 2005-QS15 Tr-RALI 2005-QS15			4	1.A FM	132,534	83.0279	119,863	144,365	103,619	0	2,323	0	0	6.000	14.363	MON	3,051	6,497	02/08/2008	10/01/2035
761118-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A			4	5.A FM	195,644	80.6619	169,752	210,449	195,617	0	(2,645)	507	0	5.750	5.029	MON	5,281	8,285	12/29/2021	01/01/2036
761118-UG-1	RALI Series 2006-QS2 Tru-RALI 2006 QS2 1			4	4.C FM	119,861	82.3637	101,332	123,030	119,646	0	(2,216)	1,147	0	5.500	3.946	MON	2,976	4,701	12/29/2021	02/01/2036
761118-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1			4	3.C FM	85,324	82.3637	70,320	85,378	75,007	0	(614)	0	0	5.500	6.555	MON	1,420	3,705	02/13/2006	02/01/2036
76112B-NM-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1			4	1.A FM	743,885	96.9031	778,348	803,224	741,900	0	34,128	0	0	4.337	8.988	MON	2,903	32,407	07/05/2016	05/01/2035
76971E-AA-2	RMF Buyout Issuance Trus-RBIT 2020-HB1 A			4	1.A FE	1,471,548	94.7050	1,393,631	1,471,550	1,321,606	0	(622)	0	0	1.719	1.671	MON	2,576	23,185	10/14/2020	10/25/2050
81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1			4	1.A	727,752	87.9171	628,814	715,236	729,042	0	(165)	0	0	3.500	3.227	MON	2,183	27,103	11/14/2019	12/01/2049
81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A			4	1.A	316,841	85.7376	303,239	353,683	320,886	0	2,580	0	0	1.874	3.615	MON	552	7,183	07/11/2014	02/01/2043
81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1			4	1.A	282,205	88.6105	244,935	276,418	285,657	0	(286)	0	0	3.500	3.028	MON	806	10,484	10/08/2019	11/01/2049
81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1			4	1.A	442,991	87.4660	378,132	432,318	449,867	0	(320)	0	0	3.500	2.951	MON	1,261	16,395	02/13/2020	03/01/2050
83611M-JX-7	Soundview Home Loan Trus-SVHE 2005-OPT4			4	1.A FM	90,893	98.5548	117,097	118,814	118,814	0	411	0	0	6.170	5.365	MON	122	3,988	10/09/2013	12/25/2035
863579-VW-5	Structured Adjustable Ra-SARM 2005-17 5A			4	1.A FM	169,405	60.4601	146,571	242,426	149,111	0	(1,600)	0	0	5.770	8.796	MON	3,074	12,232	08/27/2008	08/25/2035
863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18			4	1.A FM	280,620	70.3198	263,460	374,660	248,763	0	13,072	19,663	0	4.720	8.589	MON	10,003	0	12/29/2021	09/01/2035
86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1			4	1.A FM	195,648	77.0945	184,213	238,945	176,454	0	7,377	13,950	0	4.965	7.890	MON	2,021	10,416	09/27/2012	05/01/2036
86363G-AF-1	Structured Adjustable Ra-SARM 2007-3 3A1			4	1.A FM	189,309	45.4843	145,708	320,348	143,975	0	(5,039)	11,907	0	4.236	5.166	MON	1,131	12,580	12/29/2021	04/01/2047
87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2			4	1.A FM	454,241	22.5811	347,413	1,538,512	395,773	0	25,429	42,264	0	5.770	8.246	MON	1,625	18,733	01/10/2022	03/25/2037
87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3			4	1.A FM	520,276	24.2484	347,900	1,434,738	428,529	0	39,174	70,795	0	6.380	5.755	MON	15,305	21,291	01/10/2022	03/01/2037
872635-AC-1	TRK 2022-INV1 Trust-TRK 2022-INV1 A3			4	1.G FE	4,999,820	79.8509	3,992,545	5,000,000	4,999,864	0	17	0	0	3.699	3.700	MON	(12,330)	184,950	02/02/2022	02/01/2057
88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE			4	1.A FM	91,659	113.6525	122,044	107,383	118,589	0	1,695	0	0	5.870	1.936	MON	896	6,505	03/04/2016	01/25/2038
88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT			4	1.A FM	268,187	75.7873	390,869	515,745	362,189	0	21,284	0	0	6.070	7.135	MON	1,772	6,439	04/30/2010	08/25/2038
89175V-AC-7	Towd Point Mortgage Trus-TPMT 2018-2 M1			4	1.A	1,880,360	91.4356	1,828,712	2,000,000	1,939,594	0	10,222	0	0	3.500	4.160	MON	5,833	75,563	10/05/2018	03/01/2058
89176E-AC-4	Towd Point Mortgage Trus-TPMT 2018-1 M1			4	1.A	941,094	93.6911	936,911	1,000,000	972,014	0	5,749	0	0	3.500	4.234	MON	2,917	35,000	01/17/2019	01/01/2058
92539J-AA-3	Verus Securitization Tru-VERUS 2022-INV1			4	1.A FE	4,385,854	98.5076	4,320,479	4,385,935	4,385,935	0	0	0	0	5.041	5.295	MON	18,425	221,095	08/18/2022	08/01/2067
92539J-AB-1	Verus Securitization Tru-VERUS 2022-INV1			4	1.C FE	877,182	98.9514	867,991	877,189	877,189	0	0	0	0	5.802	6.055	MON	4,241	55,147	08/18/2022	08/01/2067
92925V-AF-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 2			4	2.B FM	258,558	92.3335	261,097	282,776	286,535	0	(887)	0	0	3.698	2.083	MON	2,696	11,688	05/20/2016	02/01/2037
933638-AA-6	WaMu Mortgage Pass-Throu-WAMU 2006-AR19			4	1.E FM	326,289	88.1313	297,499	337,564	330,194	0	1,743	0	0	5.752	3.606	MON	4,065	12,738	12/29/2021	01/01/2047
93363P-AC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR14			4	3.B FM	1,062,362	90.9518	1,028,853	1,131,206	1,163,139	0	(18,691)	0	0	4.020	1.652	MON	10,050	38,888	09/16/2016	11/01/2036
93934F-MD-1	Washington Mutual Mortga-WMALT 2006-2 2C			4	3.A FM	279,298	69.8010	258,409	370,209	248,975	0	(9,065)	0	0	6.500	6.522	MON	4,014	22,331	12/29/2021	03/01/2036
93934N-AC-9	Washington Mutual Mortga-WMALT 2006-5 1A			4	4.B FM	131,554	76.2139	107,590	141,169	126,173	0	(2,148)	0	0	6.000	4.830	MON	2,425	8,177	12/29/2021	07/01/2036
93934N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C			4	1.A FM	76,642	64.8739	62,938	97,015	51,554	0	1,215	0	0	6.000	14.997	MON	2,298	4,470	04/23/2008	07/25/2036
95002F-AA-2	Wells Fargo Mortgage Bac-WFMBS 2019-4 A1			4	1.A	920,105	89.5505	809,539	904,003	927,147	0	(280)	0	0	3.500	3.115	MON	2,637	34,351	11/19/2019	09/01/2049
95002K-AA-1	Wells Fargo Mortgage Bac-WFMBS 2020-1 A1			4	1.A	199,249	84.6402	166,666	196,911	200,672	0	(116)	0	0	3.000	2.738	MON	497	6,399	02/14/2020	12/01/2049
97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11			4	1.A	89,505	96.4032	86,828	90,068	89,511	0	53	0	0	3.500	3.636	MON	263	3,152	06/19/2014	06/01/2044
75971F-AY-9	RENAISSANCE HOME EQUITY -RAMC 2007-3W AF			4	1.A FM	954,347	76.8000	1,017,971	1,325,482	1,038,033	0	7,016	0	0	3.269	5.798	MON	7,225	35,649	09/21/2010	09/01/2037
05953Y-AH-4	Banc of America Funding -BAFC 2007-4 TA1			4	1.A FM	55,865	92.4853	59,122	63,926	53,932	0	(300)	0	0	5.774	8.207	MON	936	2,713	04/25/2008	05/01/2037
75116C-ET-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6			4	1.A FM	175,271	83.4794	152,087	182,186	123,197	0	7,243	0	0	5.750	14.344	MON	3,108	8,731	12/29/2021	04/01/2037
225458-2Y-3	Credit Suisse First Bost-CSFB 2005-8 9A1			4	4.B FM	225,203	74.0344	193,216	260,981	214,895	0	(5,398)	3,738	0	5.250	4.602	MON	4,870	10,276	12/29/2021	09/01/2035
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1			4	4.A FM	99,880	74.9138	76,532	102,160	91,855	0	609	2,557	0	5.250	6.905	MON	480	5,333	01/10/2022	08/01/2035
81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2			4	1.A	312,703	94.0603	310,683	330,302	315,325	0	685	0	0	3.000	3.817	MON	829	10,735	03/17/2014	05/01/2043
81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1			4	1.A	183,194	92.8963	172,498	185,689	183,496	0	113	0	0	3.500	3.738	MON	542	7,046	02/27/2014	09/01/2043

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
855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1			4	3.A FM	86,871	79.7005	74,033	92,890	79,805	0	(96)	859	0	5.323	5.907	MON	810	3,964	10/10/2012	01/01/2037
74951P-DQ-8	RESI Finance LP 2005-A-RESIF 2005-A B3		D	4	1.A FM	82,527	6.0908	11,781	193,422	(6,837)	50,992	3,069	0	0	6.052	6.052	MON	683	11,730	03/09/2012	03/10/2037
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						112,706,078	XXX	100,001,844	127,101,502	111,487,691	32,783	1,082,462	717,902	0	XXX	XXX	XXX	675,294	4,862,855	XXX	XXX
00217L-AC-6	AREIT 2019-CRE3 Trust-AREIT 2019-CRE3 AS				1.A FE	793,324	99.1711	786,748	793,324	793,324	0	0	0	0	6.776	6.776	MON	7,147	46,872	08/09/2019	09/14/2036
05490T-AA-0	BBCCRE Trust 2015-GTP-BBCCR 2015-GTP A				1.A	2,574,970	92.1168	2,302,919	2,500,000	2,513,651	0	(8,156)	0	0	3.966	3.614	MON	6,885	99,150	08/07/2015	08/06/2033
05608B-AA-8	BX Commercial Mortgage T-BX 2019-IMC A				1.A	2,000,000	99.3396	1,986,792	2,000,000	2,000,000	0	0	0	0	6.408	6.408	MON	23,427	121,770	05/02/2019	04/15/2034
05608V-AA-4	BX 2021-MFM1-BX 2021-MFM1 A				1.A FE	766,262	98.2734	753,031	766,262	766,262	0	0	0	0	6.176	6.176	MON	2,235	44,980	01/05/2021	01/15/2034
12593F-BC-7	COMM 2015-LC21 Mortgage -COMM 2015-LC21				1.A	1,177,083	97.2937	1,137,805	1,169,454	1,170,658	0	(866)	0	0	3.445	3.358	MON	3,357	40,288	01/07/2016	07/01/2048
12632Q-AW-3	COMM 2014-CCRE18 Mortgag-COMM 2014-CR18				1.A	346,858	99.0245	340,088	343,438	343,536	0	(177)	0	0	3.550	3.459	MON	1,016	12,192	06/19/2014	07/01/2047
12632Q-AX-1	COMM 2014-CCRE18 Mortgag-COMM 2014-CR18				1.A	1,029,927	98.9689	989,689	1,000,000	1,001,094	0	(3,141)	0	0	3.828	3.509	MON	3,190	38,280	06/19/2014	07/01/2047
12659J-AE-7	COLEM 2021-HLNE Mortgage-COLEM 2022-HLNE				1.A	4,791,147	87.4542	4,372,711	5,000,000	4,866,443	0	42,494	0	0	2.461	3.460	MON	10,254	124,759	03/01/2022	04/01/2042
12659J-AJ-6	COLEM 2021-HLNE Mortgage-COLEM 2022-HLNE				1.A	7,210,260	76.8947	6,151,579	8,000,000	7,489,629	0	158,605	0	0	2.461	4.846	MON	16,407	199,614	03/01/2022	04/01/2042
193051-AA-7	Cold Storage Trust 2020--COLD 2020-ICE5				1.A	2,457,476	99.0798	2,434,862	2,457,476	2,457,476	0	0	0	0	6.372	5.831	MON	28,630	147,742	10/22/2020	11/15/2037
30288L-AN-3	FREMF 2016-K53 Mortgage -FREMF 2016-K53				1.A	976,250	96.3781	963,781	1,000,000	993,632	0	3,067	0	0	4.024	4.433	MON	6,822	37,465	06/16/2016	03/01/2049
30295D-AG-7	FREMF 2016-K57 Mortgage -FREMF 2016-K57				1.A	575,308	95.1611	570,967	600,000	591,737	0	2,797	0	0	3.918	4.523	MON	1,959	23,842	09/15/2016	08/01/2049
30295R-AS-0	FREMF 2016-K59 Mortgage -FREMF 2016-K59				1.A	449,603	94.2079	471,039	500,000	483,042	0	5,650	0	0	3.580	4.967	MON	1,492	18,150	11/15/2016	11/01/2049
46590K-AD-6	JP Morgan Chase Commerci-JPMCC 2015-JP1				1.A	1,871,958	97.0957	1,799,609	1,853,438	1,856,679	0	(1,568)	0	0	3.650	3.547	MON	5,637	67,647	12/15/2015	01/01/2049
55282X-AA-8	MF1 Multifamily Housing -MF1 2021-FL5 A				1.A FE	1,025,547	98.2474	1,007,573	1,025,547	1,025,547	0	0	0	0	6.326	6.281	MON	8,443	57,631	03/05/2021	07/15/2036
61690A-AD-6	Morgan Stanley Bank of A-MSBAM 2015-C27				1.A	966,186	95.7227	905,338	945,793	948,029	0	(2,208)	0	0	3.473	3.227	MON	2,737	32,847	02/17/2016	12/01/2047
61690F-AL-7	Morgan Stanley Bank of A-MSBAM 2015-C22				1.A	977,611	96.9534	947,235	977,000	976,819	0	168	0	0	3.046	3.064	MON	2,480	29,759	02/12/2016	04/01/2048
61690Q-AD-1	Morgan Stanley Bank of A-MSBAM 2015-C23				1.A	1,988,922	97.2145	1,858,876	1,912,138	1,922,876	0	(8,603)	0	0	3.451	2.966	MON	5,499	65,988	02/11/2016	07/01/2050
865592-AG-4	SUMIT 2022-BVUE Mortgage-SUMMT 2022-BVUE				1.A	5,008,780	69.3340	3,466,699	5,000,000	5,006,537	0	(1,179)	0	0	2.850	2.822	MON	11,875	142,500	01/12/2022	02/01/2041
865592-AJ-8	SUMIT 2022-BVUE Mortgage-SUMMT 2022-BVUE				1.A	1,940,148	57.4261	1,148,522	2,000,000	1,955,155	0	7,862	0	0	2.892	3.418	MON	4,821	58,653	01/12/2022	02/01/2041
94989Y-AY-9	Wells Fargo Commercial M-WFCM 2016-C32 A				1.A	887,307	96.2008	845,165	878,542	880,098	0	(832)	0	0	3.294	3.190	MON	2,412	28,939	02/03/2016	01/01/2059
12531W-BA-9	CFCRE 2016-3 MTG TR PASS THRU CTF CL A-2			4	1.A	1,911,292	96.6950	1,829,848	1,892,391	1,895,801	0	(1,866)	0	0	3.597	3.490	MON	5,672	68,069	01/22/2016	01/01/2048
054920-AA-4	BDS 2020-FL5 LTD-BDS 2020-FL5 A		D		1.A FE	483,392	99.0102	478,096	482,875	482,875	0	0	0	0	6.623	6.631	MON	1,244	30,449	01/12/2021	02/16/2037
12434L-AA-2	BXMT 2020-FL2 LTD-BXMT 2020-FL2 A		D		1.A FE	1,355,650	95.2500	1,291,257	1,355,650	1,355,650	0	0	0	0	6.376	6.376	MON	4,082	82,070	01/31/2020	02/15/2038
30312U-AA-1	FS Rialto 2019-FL1-FSRIA 2019-FL1 A		D		1.A FE	1,212,808	99.5493	1,207,342	1,212,808	1,212,808	0	0	0	0	6.673	6.672	MON	6,976	76,680	11/18/2019	12/16/2036
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						44,778,069	XXX	40,047,571	45,666,136	44,989,358	0	192,047	0	0	XXX	XXX	XXX	174,699	1,696,336	XXX	XXX
00180A-AA-7	AMSR 2020-SFR1 Trust-AMSR 2020-SFR1 A				1.A FE	1,998,009	95.0428	1,899,033	1,998,083	1,998,297	0	(168)	0	0	1.819	1.810	MON	3,029	36,345	03/04/2020	04/01/2037
00180A-AB-5	AMSR 2020-SFR1 Trust-AMSR 2020-SFR1 B				1.A FE	499,999	95.2264	476,132	500,000	500,196	0	(153)	0	0	2.120	2.088	MON	883	10,600	03/04/2020	04/01/2037
02377B-AB-2	AMER AIRLN 15-2 AA PTT-FIRST LIEN				1.G FE	1,289,413	92.2250	1,189,161	1,289,413	1,289,629	0	(66)	0	0	3.600	3.594	MS	12,765	46,419	09/10/2015	09/22/2027
02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C			4	1.A FE	835,154	97.9412	818,000	835,196	834,917	0	352	0	0	3.786	3.832	MON	2,635	31,620	09/10/2014	10/01/2036
02666A-AA-6	American Homes 4 Rent 20-AH4R 2015-SFR1				1.A FE	2,089,757	97.2402	2,032,166	2,089,842	2,088,867	0	728	0	0	3.467	3.506	MON	6,038	72,455	02/26/2015	04/01/2052
02666A-AB-4	American Homes 4 Rent 20-AH4R 2015-SFR1				1.A FE	599,972	97.4843	584,906	600,000	599,695	0	233	0	0	3.813	3.855	MON	1,907	22,878	02/26/2015	04/01/2052
02666A-AC-2	American Homes 4 Rent 20-AH4R 2015-SFR1				1.A FE	537,095	97.7451	527,823	540,000	539,273	0	554	0	0	4.110	4.221	MON	1,850	22,194	06/29/2015	04/01/2052
038370-AA-0	Aqua Finance Trust 2019--AQFIT 2019-A A				1.E FE	104,576	93.6593	97,960	104,592	104,571	0	(1)	0	0	3.140	3.148	MON	146	3,284	09/16/2019	07/16/2040
038413-AA-8	Aqua Finance Trust 2020--AQFIT 2020-AA A				1.E FE	389,567	93.4129	363,973	389,639	389,569	0	(12)	0	0	1.900	1.909	MON	288	7,686	08/19/2020	07/17/2046
054977-AD-5	BHG Securitization Trust-BHG 2022-A D				1.G FE	1,898,965	84.1574	1,598,991	1,900,000	1,899,215	0	124	0	0	3.560	3.569	MON	8,267	62,379	01/25/2022	02/20/2035
054977-AE-3	BHG Securitization Trust-BHG 2022-A E				2.B FE	4,148,303	73.2445	3,039,648	4,150,000	4,148,630	0	159	0	0	4.300	4.306	MON	21,811	164,571	01/25/2022	02/20/2035
05874W-AC-5	Ballyrock CLO 19 Ltd-BALLY 2022-19A A2				1.C FE	2,000,000	99.7154	1,994,308	2,000,000	2,000,000	0	0	0	0	7.366	7.365	JAJO	37,648	135,739	03/03/2022	04/20/2035
09748R-AA-6	Bojangles Issuer LLC-BOJA 2020-1A A2				2.B FE	2,456,250	93.1262	2,287,411	2,456,250	2,456,250	0	0	0	0	3.832	3.832	JAJO	18,563	94,124	09/29/2020	10/20/2050
12327F-AA-5	Business Jet Securities -BJETS 2020-1A A				1.F FE	394,055	95.6427	376,890	394,061	394,058	0	1	0	0	2.981	2.982	MON	522	11,747	10/21/2020	11/15/2035

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
12563L-AS-6	CLI Funding VI LLC-2020-3A A				1.F FE	639,868	89.1554	570,594	640,000	639,901	0	14	0	0	2.070	2.075	MON	478	13,248	10/02/2020	10/18/2045
14310Q-AA-6	Carlyle GMS Finance MM C-CGFM 2015-1A A1				1.A FE	3,000,000	99.3526	2,980,578	3,000,000	3,000,000	0	0	0	0	7.205	6.888	JAJO	57,644	196,360	08/02/2018	10/15/2031
14310Q-AE-8	Carlyle GMS Finance MM C-CGFM 2015-1A A1				1.A FE	1,000,000	97.3985	973,985	1,000,000	999,902	0	76	0	0	4.560	4.568	JAJO	9,627	45,600	08/02/2018	10/15/2031
14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1				1.A FE	1,949,193	83.4120	1,626,534	1,950,000	1,949,427	0	180	0	0	2.010	2.018	MON	1,742	39,195	11/18/2020	12/15/2050
15674V-AA-2	Cerberus Onshore CLO LLC-CERB 2023-2A A1				1.A FE	3,000,000	100.6634	3,019,902	3,000,000	3,000,000	0	0	0	0	7.944	7.943	JAJO	50,973	81,259	05/11/2023	07/15/2035
171937-AA-3	CIFC-LBC MIDDLE MKT CLO 2023-1 LLC - CLB				1.A FE	2,000,000	100.0387	2,000,774	2,000,000	2,000,000	0	0	0	0	8.035	8.052	JAJO	57,139	0	08/31/2023	10/20/2035
19421U-AA-2	College Ave Student Loan-CASL 2019-A A1				1.A FE	436,584	98.6600	432,827	438,705	438,705	0	0	0	0	6.870	6.214	MON	2,873	26,702	06/26/2019	12/28/2048
20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA				1.A FE	98,046	85.4120	83,766	98,073	98,060	0	12	0	0	2.730	2.740	MON	45	2,677	10/13/2016	10/25/2040
26209X-AC-5	DRIVEN BRANDS FUNDING LL-HONK 2020-2A A2				2.C FE	972,500	89.4120	869,532	972,500	972,500	0	0	0	0	3.237	3.237	JAJO	6,209	31,480	10/29/2020	01/20/2051
28852L-AA-1	Ellington Clo III Ltd-ECLO 2018-3A A1				1.A FE	1,365,787	100.0248	1,366,126	1,365,787	1,366,468	0	(6,954)	0	0	7.327	7.067	JAJO	20,293	91,702	06/06/2018	07/20/2030
28852L-AN-3	Ellington Clo III Ltd-ECLO 2018-3A A2R				1.A FE	2,185,259	99.9964	2,185,180	2,185,259	2,185,259	0	0	0	0	7.427	7.426	JAJO	32,913	148,939	03/23/2021	07/20/2030
30260G-AA-4	FCI Funding 2021-1 LLC-FCITL 2021-1A A				1.A FE	213,729	98.0824	209,640	213,738	213,736	0	3	0	0	1.130	1.134	MON	107	2,415	04/06/2021	04/15/2033
35041J-AA-3	Foundation Finance Trust-FFIN 2019-1A A				1.A FE	49,856	99.1266	49,428	49,863	49,755	0	247	0	0	3.860	5.149	MON	86	1,941	03/20/2019	11/15/2034
36165V-AQ-9	GCIC CLO II LLC-GCIC 2018-IIRA A2R				1.A FE	2,000,000	91.7914	1,835,828	2,000,000	2,000,000	0	0	0	0	2.498	2.498	JAJO	9,853	49,960	12/15/2020	01/20/2031
38176K-AC-7	Golub Capital Partners C-GOCAP 2019-42A				1.A FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	7.677	7.676	JAJO	15,568	70,691	04/12/2019	04/20/2031
42770Q-AA-0	HERO Funding Trust 2014--HERO 2014-2A A				1.A FE	125,695	97.6052	122,769	125,781	125,747	0	3	0	0	3.990	3.999	MS	1,408	5,019	10/16/2014	09/21/2040
42770R-AA-8	HERO Funding Trust 2014--HERO 2014-1A A				1.A FE	109,493	98.0829	107,395	109,494	109,537	0	(6)	0	0	4.750	4.730	MS	1,459	5,201	03/06/2014	09/20/2038
46187X-AA-3	Invitation Homes 2018-SF-IHSFR 2018-SFR4				1.A FE	2,696,582	99.8527	2,975,259	2,979,648	2,979,648	0	0	0	0	6.576	6.572	MON	8,165	185,317	03/19/2020	01/17/2038
46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-				1.A FE	98,918	96.4673	95,443	98,938	98,605	0	74	0	0	3.820	4.038	MON	168	3,779	10/29/2010	12/15/2048
46616P-AA-1	JGWPT XXIII LLC-HENDR 2011-1A A				1.A FE	586,611	95.9028	562,723	586,764	586,616	0	7	0	0	4.700	4.705	MON	1,226	27,578	06/08/2011	10/15/2056
46617A-AA-3	JGWPT XXVII LLC-ASSET BKD SERIES 2012-3			4	1.A FE	757,098	87.6920	670,636	764,762	763,295	0	921	0	0	3.220	3.366	MON	4,460	24,625	01/28/2016	09/15/2065
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A				1.A FE	417,464	87.7915	366,752	417,753	417,250	0	(154)	0	0	3.220	3.195	MON	635	13,452	03/13/2013	04/15/2067
46617J-AA-4	JGWPT XXIX LLC-HENDR 2013-2A A				1.A FE	895,666	91.7669	822,118	895,876	895,862	0	0	0	0	4.210	4.210	MON	1,676	37,716	07/23/2013	03/15/2062
46617L-AA-9	JGWPT XXX LLC-HENDR 2013-3A A				1.A FE	939,277	91.8873	863,776	940,038	939,388	0	27	0	0	4.080	4.092	MON	1,705	38,354	10/10/2013	01/17/2073
46617T-AA-2	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C			4	1.A FE	454,635	90.8825	413,417	454,892	454,627	0	9	0	0	3.960	3.970	MON	801	18,014	02/10/2014	03/15/2063
46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BCKD NT 15-			4	1.A FE	916,033	89.8342	821,284	914,222	915,617	0	(51)	0	0	3.870	3.845	MON	1,572	35,380	09/17/2015	03/15/2058
46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A				1.A FE	350,849	88.5997	311,091	351,120	350,842	0	20	0	0	3.990	3.945	MON	545	14,078	03/15/2017	08/16/2060
466365-AD-5	Jack in the Box Funding -JACK 2022-1A A2				2.B FE	3,377,500	91.0722	3,075,964	3,377,500	3,377,500	0	0	0	0	3.445	3.445	FMAN	11,635	116,355	02/02/2022	02/26/2052
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A				3.A FE	1,120,387	87.0951	995,110	1,142,556	1,136,564	0	(1,312)	0	0	4.300	4.517	MON	2,184	49,130	12/08/2016	01/15/2042
543190-AA-0	LONGTRAIN LEASING III LL-SERIES 2015-1A				1.F FE	643,298	96.7476	642,348	663,943	662,706	0	2,889	0	0	2.980	3.222	MON	2,528	18,137	07/22/2016	01/15/2045
543190-AB-8	Longtrain Leasing III LL-LTRAN 2015-1A A				1.F FE	4,013,523	97.1745	3,972,704	4,088,214	4,075,750	0	(2,184)	0	0	4.060	4.360	MON	7,377	165,981	09/19/2018	01/15/2045
57430U-30-1	Maryland Trust 2006-I-MDIBS 2006-1A A				5.C FE	705,000	25.0800	211,039	841,464	238,623	0	48,298	71,386	0	5.550	13.771	MON	10,508	12,121	06/17/2011	12/10/2065
62955M-AA-4	NRZ FHT Excess LLC-NZES 2020-FHT1 A				2.C FE	477,239	95.0683	453,714	477,250	477,239	0	79	0	0	4.212	4.209	MON	335	19,572	11/12/2020	11/25/2025
62960N-AA-5	NXT Capital CLO 2020-1 L-NXTC 2020-1A A				1.A FE	3,000,000	99.7531	2,992,593	3,000,000	3,000,000	0	0	0	0	7.527	7.526	JAJO	58,338	207,510	12/04/2020	01/20/2031
64016N-AC-1	Neighborly Issuer 2022-1-NBLY 2022-1A A2				2.C FE	6,877,500	85.2235	5,861,246	6,877,500	6,877,500	0	0	0	0	3.695	3.695	JAJO	43,060	254,124	01/11/2022	01/30/2052
67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A				1.A FE	947,229	90.4776	857,064	947,266	947,220	0	(46)	0	0	1.850	1.851	MON	535	17,524	11/06/2020	11/20/2050
67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL				1.A FE	946,870	84.0245	795,936	947,266	946,977	0	(72)	0	0	2.210	2.216	MON	640	20,935	11/06/2020	11/20/2050
67181D-AG-6	Oak Street Investment Gr-OAKIG 2020-1A B				2.B FE	2,027,500	82.1068	1,642,136	2,000,000	2,023,977	0	2,130	0	0	5.110	4.956	MON	3,123	102,200	02/18/2022	11/20/2050
67190A-AA-4	Oak Street Investment Gr-OAKIG 2021-1A A				1.A FE	1,164,521	89.0031	1,036,620	1,164,701	1,164,541	0	(61)	0	0	1.480	1.483	MON	527	17,238	01/20/2021	01/20/2051
67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A				1.A FE	931,635	81.9716	763,780	931,761	931,641	0	(57)	0	0	1.930	1.933	MON	549	17,983	01/20/2021	01/20/2051
74331C-AA-6	Progress Residential 202-PROG 2020-SFR1				1.A FE	1,493,265	95.0567	1,419,495	1,493,314	1,493,171	0	112	0	0	1.732	1.740	MON	2,155	25,864	03/04/2020	04/01/2037
74331C-AB-4	Progress Residential 202-PROG 2020-SFR1				1.A FE	499,994	95.1221	475,611	500,000	499,957	0	34	0	0	2.033	2.040	MON	847	10,165	03/04/2020	04/01/2037
74333Y-AJ-7	Progress Residential 202-PROG 2022-SFR1				2.A FE	9,896,409	86.6704	8,667,044	10,000,000	9,921,666	0	13,582	0	0	3.930	4.101	MON	32,750	393,000	01/27/2022	02/01/2041
76042E-AA-7	Republic Finance Issuanc-REPS 2020-A A				1.C FE	752,293	98.2319	739,120	752,423	752,402	0	44	0	0	2.470	2.477	MON	568	18,585	10/06/2020	11/20/2030
78108Y-AL-6	RR 1 LLC-RRAM 2017-1A A1AB				1.A FE	1,452,750	99.9669	1,499,504	1,500,000	1,449,642	0	(8,273)	0	0	6.805	6.969	JAJO	21,834	92,113	07/07/2022	07/15/2035

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
817743-AA-5	SERVPRO Master Issuer LL-SPRO 2019-1A A2				2.C FE	960,000	93.0523	893,302	960,000	960,000	0	0	0	0	3.882	3.882	JAJO	6,832	37,267	09/17/2019	10/25/2049
84858D-AA-6	SPIRIT AIR 2015-1 PTT A-SECURED				2.B FE	563,234	91.2688	514,056	563,234	563,391	0	(40)	0	0	4.100	4.091	AO	5,773	23,093	07/28/2015	04/01/2028
84858W-AA-4	Spirit Airlines Pass Thr-FIRST LIEN				1.G FE	696,969	86.7014	604,282	696,969	697,135	0	(27)	0	0	3.375	3.370	FA	8,886	23,523	11/13/2017	02/15/2030
86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1				1.C FE	1,284,485	95.9449	1,233,051	1,285,166	1,284,906	0	22	0	0	3.960	3.965	MON	1,555	50,893	10/12/2016	10/20/2046
86212V-AD-6	Store Master Funding I-V-STR 2018-1A A1				1.A FE	1,853,541	97.7243	1,811,829	1,854,021	1,853,880	0	(1)	0	0	3.960	3.962	MON	2,243	73,419	10/12/2018	10/20/2048
86213C-AB-1	STORE MASTER FUNDING LLC-SERIES 2015-1A				1.C FE	941,420	94.9147	908,017	956,667	952,295	0	(102)	0	0	4.170	4.281	MON	1,219	39,893	08/05/2015	04/20/2045
869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL				1.A FE	804,269	87.6031	704,918	804,672	804,368	0	13	0	0	4.190	4.195	MON	1,498	33,716	02/09/2017	01/15/2071
87342R-AF-1	Taco Bell Funding LLC-BELL 2018-1AW A2W				1.C FE	952,500	91.0848	867,583	952,500	952,640	0	(27)	0	0	4.590	4.586	FMAN	4,372	43,720	12/10/2018	11/25/2048
89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A				1.F FE	4,442,970	94.3601	4,405,768	4,669,100	4,564,718	0	37,831	0	0	3.820	4.899	MON	6,936	178,360	03/31/2020	04/17/2049
89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1				1.F FE	409,367	94.0315	385,025	409,464	409,419	0	17	0	0	2.390	2.398	MON	381	9,786	10/08/2019	10/18/2049
90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL				1.F FE	1,309,553	87.1871	1,141,788	1,309,584	1,309,547	0	7	0	0	2.250	2.251	MON	246	29,466	01/15/2021	02/28/2051
90932L-AA-5	UNITED AIR 2015-1 AA PTT-FIRST LIEN				1.E FE	1,912,059	92.4417	1,767,539	1,912,059	1,912,380	0	(84)	0	0	3.450	3.445	JD	5,497	65,966	11/02/2015	12/01/2027
90932Q-AA-4	UNITED AIR 2014-2 A PASS THRU TR-1ST LIE				1.F FE	553,335	95.6335	529,173	553,335	553,399	0	(49)	0	0	3.750	3.740	MS	7,897	20,750	07/28/2014	09/03/2026
92212K-AA-4	Vantage Data Centers Iss-VDC 2019-1A A2				1.G FE	956,667	97.6815	934,486	956,667	956,667	0	0	0	0	3.188	3.188	MON	1,355	30,499	07/30/2019	07/15/2044
95058X-AG-3	Wendy's Funding LLC-WEN 2019-1A A2I				2.B FE	2,699,951	95.5180	2,578,940	2,699,951	2,699,951	0	0	0	0	3.783	3.783	MJSD	4,540	102,139	06/13/2019	06/15/2049
97064F-AA-3	Willis Engine Structured-WESTF 2020-A A				1.F FE	1,590,782	85.7029	1,363,366	1,590,805	1,590,805	0	0	0	0	3.228	3.228	MON	2,282	51,351	02/18/2020	03/15/2045
974153-AB-4	Wingstop Funding LLC-WSTOP 2020-1A A2				2.B FE	1,477,500	89.7101	1,325,467	1,477,500	1,477,500	0	0	0	0	2.841	2.841	MJSD	3,032	41,976	10/09/2020	12/05/2050
98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2				2.B FE	1,951,752	85.5836	1,727,536	2,018,538	1,968,981	0	9,437	0	0	3.238	3.839	JAJO	11,075	65,360	02/18/2022	07/30/2051
02666B-AA-4	AMERICAN HOMES 4 RENT-SERIES 2015-SFR2 C				1.A FE	427,332	97.1269	415,068	427,346	427,212	0	70	0	0	3.732	3.751	MON	1,329	15,949	09/11/2015	10/01/2052
23802W-AA-9	DataBank Issuer-COLO 2021-1A A2				1.G FE	1,999,614	90.0286	1,800,572	2,000,000	1,999,800	0	(200)	0	0	2.060	2.065	MON	687	41,188	02/24/2021	02/27/2051
32010L-AN-4	First Eagle Commercial L-NWSTR 2016-1A A				1.A FE	804,005	99.7012	801,613	804,015	803,977	0	16	0	0	3.353	3.359	JAJO	4,942	28,213	12/17/2019	01/25/2032
47760Q-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2				2.B FE	478,000	94.1815	450,188	478,000	478,000	0	0	0	0	4.846	4.846	JAJO	3,925	23,164	06/27/2017	07/30/2047
78472J-AE-3	SPS Servicer Advance Rec-SPART 2020-T2 A				1.A FE	1,999,617	93.2837	1,865,675	2,000,000	2,000,000	0	0	0	0	1.830	3.526	MON	1,627	36,600	10/23/2020	11/15/2055
96034L-AA-9	Westgate Resorts 2020-1 -WESTR 2020-1A A				1.A FE	131,030	99.7048	130,816	131,203	131,196	0	17	0	0	2.713	2.750	MON	297	3,560	07/08/2020	03/01/2034
38177X-AA-2	Golub Capital BDC 3 CLO -GBDC3 2021-1A A				1.A FE	1,000,000	98.5716	985,716	1,000,000	1,000,000	0	0	0	0	7.255	7.255	JAJO	15,519	65,959	02/22/2021	04/15/2033
90932P-AA-6	United Airlines 2014-1 C-SECURED NOTE				2.A FE	535,056	96.5650	516,677	535,056	535,146	0	(48)	0	0	4.000	3.990	AO	4,756	21,402	03/24/2014	04/11/2026
233046-AF-8	DNKN 2017-1A A2II				2.B FE	3,770,000	94.7787	3,573,155	3,770,000	3,770,000	0	0	0	0	4.030	4.030	FMAN	17,303	151,931	09/14/2017	11/20/2047
233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W				1.C FE	3,157,880	97.4246	3,031,730	3,111,875	3,138,861	0	(4,328)	0	0	4.002	3.817	FMAN	14,183	124,537	11/07/2019	05/20/2049
25755T-AE-0	DOMINOS PIZZA MASTER ISS-SERIES 2015-1A			4	2.A FE	1,860,000	97.4493	1,812,557	1,860,000	1,860,000	0	0	0	0	4.474	4.478	JAJO	15,256	83,216	10/14/2015	10/25/2045
25755T-AH-3	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL			4	2.A FE	2,827,500	95.3667	2,696,492	2,827,500	2,827,500	0	0	0	0	4.118	4.118	JAJO	21,347	116,436	06/12/2017	07/25/2047
25755T-AL-4	Domino's Pizza Master Is-DPABS 2019-1A A				2.A FE	1,443,750	89.6635	1,294,516	1,443,750	1,443,750	0	0	0	0	3.668	3.668	JAJO	9,709	52,957	11/06/2019	10/25/2049
25755T-AM-2	Domino's Pizza Master Is-DPABS 2019-1AW				1.C FE	3,370,464	92.9883	3,132,543	3,368,750	3,368,750	0	(1,686)	0	0	3.668	3.328	JAJO	22,654	108,196	12/05/2019	10/25/2049
90783T-AA-8	Union Pacific Railroad C-FIRST LIEN				1.C FE	10,141	99.1352	10,053	10,141	10,149	0	(5)	0	0	5.404	5.353	JJ	272	548	07/22/2004	07/02/2025
78403D-AH-3	SBA TOWER TRUST-SECURED NOTE			1,5	1.F FE	2,000,000	98.3666	1,967,331	2,000,000	2,000,000	0	0	0	0	3.869	3.869	MON	9,887	77,380	10/07/2014	10/15/2049
46618A-AA-2	JGWPT XXXII LLC-ASSET BKD SERIES 2014-2				1.A FE	1,222,380	87.6107	1,079,587	1,232,255	1,223,604	0	(193)	0	0	3.610	3.718	MON	1,977	44,484	02/02/2018	01/17/2073
46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2			4	1.A FE	1,434,016	86.2351	1,233,638	1,430,551	1,433,375	0	(354)	0	0	3.500	3.455	MON	2,225	50,069	10/25/2017	06/15/2077
46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20			4	1.A FE	2,663,261	84.8501	2,280,072	2,687,175	2,680,225	0	216	0	0	3.260	3.298	MON	3,893	87,602	06/01/2015	09/15/2072
02665X-AA-7	American Homes 4 Rent 20-AH4R 2014-SFR3				1.A FE	2,680,597	98.0334	2,605,138	2,657,399	2,659,099	0	(1,755)	0	0	3.678	3.606	MON	8,145	97,739	01/22/2016	12/01/2036
48669R-AA-9	Great Lakes Kcap F3c Sen-KCAP 2017-1A A				1.A FE	1,024,268	99.9749	1,023,904	1,024,161	1,025,768	0	(5,837)	0	0	7.532	7.160	MJSD	2,571	73,942	12/11/2018	12/20/2029
62946A-AB-0	NP SPE II LLC-NPRL 2016-1A A2				2.A FE	2,060,469	98.3877	1,967,753	2,000,000	2,017,418	0	(6,988)	0	0	5.438	5.034	MON	3,323	108,760	11/10/2016	04/20/2046
62947A-AC-7	NP SPE II LLC-NPRL 2019-2A A3				1.F FE	3,999,752	87.8578	3,514,310	4,000,000	3,999,889	0	16	0	0	3.802	3.803	MON	5,069	152,080	11/01/2019	11/19/2049
83546D-AL-2	Sonic Capital LLC-SONIC 2020-1AW A21W				1.C FE	738,323	92.3041	669,782	725,625	737,030	0	(691)	0	0	3.395	3.294	MON	753	24,635	02/03/2020	01/20/2050
83546D-AM-0	Sonic Capital LLC-SONIC 2020-1AW A21W				1.C FE	1,285,256	91.4158	1,105,560	1,209,375	1,254,640	0	(14,088)	0	0	2.745	1.469	MON	1,014	33,200	06/15/2020	01/20/2050
89655Y-AA-4	TRINITY RAIL LEASING L.P-SERIES 2009-1A				2.C FE	837,131	100.6554	842,618	837,131	837,191	0	(31)	0	0	6.657	6.653	MON	2,367	58,390	10/29/2009	11/16/2039
89656C-AA-1	Trinity Rail Leasing 201-TRL 2010-1A A				1.F FE	3,069,878	97.2103	2,862,719	2,944,874	3,006,617	0	(3,031)	0	0	5.194	4.561	MON	6,373	152,957	01/17/2019	10/16/2040

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
000823-AJ-3	ABPCI Direct Lending Fun-ABPCI 2017-1A A		D		1.A FE	3,000,000	99.5473	2,986,419	3,000,000	3,000,000	0	0	0	0	7.277	7.276	JAJO	44,271	199,906	02/19/2021	04/20/2032
000844-AA-8	ABPCI Direct Lending Fun-ABPCI 2020-8A A		D		1.A FE	2,007,500	99.7403	1,994,806	2,000,000	2,000,000	0	(15,124)	0	0	7.380	7.126	JAJO	29,931	138,340	02/24/2021	04/20/2032
00121G-AA-6	AGL Core CLO 15 Ltd-AGL 2021-15A A1		D		1.A FE	1,690,125	99.8458	1,747,302	1,750,000	1,683,014	0	(11,409)	0	0	6.827	6.931	JAJO	30,534	108,627	07/06/2022	01/20/2035
008511-AN-7	AGL CLO 7 Ltd-AGL 2020-7A BR		D		1.C FE	1,229,250	99.9538	1,249,423	1,250,000	1,218,596	0	(13,219)	0	0	7.355	6.980	JAJO	19,666	83,712	05/03/2022	07/15/2034
03330P-AA-7	ANCHORAGE CREDIT FUNDING-SERIES 18-5A CL		D		1.A FE	3,302,986	97.5833	3,223,163	3,302,986	3,302,986	0	0	0	0	4.100	4.098	AO	24,827	135,422	01/26/2018	04/25/2036
03665L-AA-1	Antares CLO 2018-3 LTD-ANTR 2018-3A A1		D		1.A FE	1,685,749	99.6497	1,679,843	1,685,749	1,685,864	0	(9,483)	0	0	7.127	6.855	JAJO	24,364	109,767	11/20/2018	01/20/2031
03666L-AL-6	Antares CLO 2020-1 Ltd-ANTR 2020-1A A1R		D		1.A FE	2,000,000	98.8236	1,976,472	2,000,000	2,000,000	0	0	0	0	7.134	7.133	JAJO	27,742	130,735	11/16/2021	10/23/2033
03769R-AA-3	Apidos Clo XL Ltd-APID 2022-40A A1		D		1.A FE	1,599,200	100.0432	1,600,691	1,600,000	1,579,707	0	(19,493)	0	0	7.194	6.572	JAJO	31,014	82,025	01/25/2023	07/15/2035
039937-AA-5	Ares LXIII CLO Ltd-ARES 2022-63A A1A		D		1.A FE	1,933,000	99.9003	1,998,006	2,000,000	1,932,159	0	(16,558)	0	0	6.796	6.713	JAJO	34,734	124,181	07/07/2022	04/20/2035
039937-AE-7	ARES CLO-ARES 2022-63A B1		D		1.C FE	2,000,000	99.5368	1,990,736	2,000,000	2,000,000	0	0	0	0	7.366	7.365	JAJO	29,872	135,739	03/10/2022	04/20/2035
04016U-AE-7	ARES XLVI CLO Ltd-ARES 2017-46A A2		D		1.A FE	5,482,400	99.4555	5,569,508	5,600,000	5,542,192	0	(46,971)	0	0	6.885	6.536	JAJO	82,473	348,419	12/18/2018	01/15/2030
04017W-AE-2	Ares LIV CLO Ltd-ARES 2019-54A B		D		1.C FE	991,500	100.0024	1,000,024	1,000,000	982,677	0	(10,479)	0	0	7.505	7.064	JAJO	16,053	68,487	05/02/2022	10/15/2032
04019F-AE-7	Ares LXV CLO Ltd-ARES 2022-65A B		D		1.C FE	1,000,000	99.6997	996,997	1,000,000	1,000,000	0	0	0	0	7.378	7.377	JAJO	17,831	68,787	04/27/2022	07/25/2034
05684P-AE-6	Bain Capital Credit CLO -BCC 2021-6A B		D		1.C FE	1,973,640	99.5844	1,991,688	2,000,000	1,956,954	0	(23,968)	0	0	7.324	6.815	JAJO	36,211	135,340	04/26/2022	10/21/2034
05876L-AE-3	Ballyrock CLO 17 Ltd-BALLY 2021-17A A2		D		1.C FE	2,226,400	99.4316	2,286,927	2,300,000	2,210,262	0	(20,694)	0	0	7.277	7.157	JAJO	33,941	153,261	06/09/2022	10/20/2034
08186U-AN-2	Benefit Street Partners -BSP 2020-22A BR		D		1.C FE	850,000	99.8237	848,501	850,000	850,000	0	0	0	0	7.316	7.315	JAJO	15,892	57,258	02/18/2022	04/20/2035
09630A-AE-6	BlueMountain CLO 2018-3 -BLUEM 2018-3A A		D		1.A FE	1,200,000	99.0221	1,188,265	1,200,000	1,200,000	0	0	0	0	7.040	6.268	JAJO	15,957	78,006	10/03/2018	10/25/2030
09631R-AC-2	BlueMountain CLO XXXV Lt-BLUEM 2022-35A		D		1.C FE	1,700,000	100.0209	1,700,355	1,700,000	1,700,000	0	0	0	0	7.478	7.477	JAJO	38,492	143,429	05/10/2022	07/22/2035
10901U-AA-0	Brigade Debt Funding I L-BDF 2018-1A A		D		1.A FE	1,943,291	97.8655	1,901,811	1,943,291	1,943,291	0	0	0	0	4.250	4.249	AO	15,141	82,590	02/02/2018	04/25/2036
11124T-AL-8	Broad River Bsl Funding -BDRVR 2020-1A B		D		1.C FE	744,640	98.6643	789,314	800,000	744,266	0	(3,308)	0	0	7.377	8.027	JAJO	15,083	54,119	07/12/2022	07/20/2034
12555Q-AS-5	CIFC Funding 2020-I Ltd-CIFC 2020-1A BR		D		1.C FE	1,494,168	99.6472	1,554,496	1,560,000	1,488,149	0	(12,197)	0	0	7.305	7.373	JAJO	30,391	103,684	05/12/2022	07/15/2036
12560E-AQ-9	CIFC Funding 2020-III Lt-CIFC 2020-3A BR		D		1.C FE	1,471,125	99.6322	1,494,483	1,500,000	1,457,266	0	(15,936)	0	0	7.327	6.968	JAJO	22,288	100,713	05/03/2022	10/20/2034
12572G-AC-1	CIFC Funding Ltd-CIFC 2022-5A B1		D		1.C FE	2,000,000	100.0264	2,000,528	2,000,000	2,000,000	0	0	0	0	7.944	7.943	JAJO	42,367	170,961	06/13/2022	07/16/2033
13876N-AN-3	Canyon CLO 2020-2 Ltd-CANYC 2020-2A BR		D		1.C FE	1,891,720	99.7439	1,994,878	2,000,000	1,886,508	0	(12,926)	0	0	7.355	7.654	JAJO	31,465	133,940	06/27/2022	10/15/2034
13877J-AC-5	Canyon Capital CLO 2022--CANYC 2022-1A B		D		1.C FE	1,192,188	98.9921	1,237,401	1,250,000	1,184,599	0	(10,129)	0	0	7.253	7.357	JAJO	24,176	82,925	05/24/2022	04/15/2035
13877P-AC-1	CANYC-2021-4A B		D		1.C FE	1,308,762	99.6934	1,360,815	1,365,000	1,303,313	0	(10,881)	0	0	7.355	7.402	JAJO	21,475	91,414	05/12/2022	10/15/2034
143111-AC-6	Carlyle US CLO 2022-3 Lt-CARLYLE GLOBAL		D		1.C FE	2,000,000	100.0078	2,000,156	2,000,000	2,000,000	0	0	0	0	8.066	8.065	JAJO	32,711	174,254	06/15/2022	07/20/2035
143122-AC-3	CARLYLE US CLO 2021-11 L-CGMS 2021-11A B		D		1.C FE	1,367,867	99.6685	1,390,376	1,395,000	1,357,255	0	(12,789)	0	0	7.340	7.129	JAJO	19,340	94,925	05/09/2022	01/25/2033
14316B-AQ-8	CARLYLE US CLO 2019-1 LT-CGMS 2019-1A A2		D		1.C FE	1,888,750	99.1111	1,982,222	2,000,000	1,887,756	0	(4,968)	0	0	7.277	7.907	JAJO	37,196	133,271	10/13/2022	04/20/2031
15674L-AA-4	Cerberus Loan Funding XX-CERB 2021-2A A		D		1.A FE	3,000,000	98.4570	2,953,710	3,000,000	3,000,000	0	0	0	0	7.275	6.991	JAJO	58,204	198,483	03/30/2021	04/22/2033
16409T-AE-9	Chenango Park CLO Ltd-CHPRK 2018-1A A2		D		1.C FE	988,000	99.7126	997,126	1,000,000	984,741	0	(9,446)	0	0	7.205	6.829	JAJO	19,215	65,453	04/28/2022	04/15/2030
17275G-AA-4	CIRUS-2018-1A A		D		1.A FE	4,000,000	98.0808	3,923,232	4,000,000	4,000,000	0	0	0	0	4.800	4.799	JJ	83,200	192,000	11/02/2018	01/25/2037
27829P-AN-6	Eaton Vance CLO 2020-2 L-EATON 2020-2A B		D		1.C FE	1,888,000	99.7366	1,994,732	2,000,000	1,882,540	0	(13,332)	0	0	7.355	7.656	JAJO	39,229	133,940	06/22/2022	01/15/2035
28851Q-AE-3	Ellington Clo I Ltd-ECLO 2017-1A AR		D		1.A FE	1,169,134	100.0184	1,169,349	1,169,134	1,169,134	0	0	0	0	7.275	7.196	JAJO	18,193	77,351	08/08/2018	10/15/2029
28851Q-AN-3	Ellington Clo I Ltd-ECLO 2017-1A B2R		D		1.A FE	2,000,000	95.7677	1,915,354	2,000,000	2,000,000	0	0	0	0	2.579	2.579	JAJO	10,889	51,580	02/26/2021	10/15/2029
28852E-AA-7	Ellington Clo II Ltd-ECLO 2017-2A A		D		1.A FE	322,807	99.9660	322,697	322,807	322,807	0	0	0	0	7.341	7.382	FMAN	3,094	29,340	12/18/2017	02/15/2029
29001X-AC-9	ELM17 2022-4A B-ELM17 2022-4A B		D		1.C FE	1,000,000	100.0865	1,000,865	1,000,000	1,000,000	0	0	0	0	7.453	7.452	JAJO	19,874	81,938	05/11/2022	07/17/2035
29002G-AB-7	Elmwood CLO IV Ltd-ELMW4 2020-1A A		D		1.A FE	2,910,000	100.0128	3,000,384	3,000,000	2,908,482	0	(1,518)	0	0	6.895	7.358	JAJO	44,246	186,956	10/28/2022	04/15/2033
34960J-AS-4	Fortress Credit Opportun-FCO 2015-6A A1T		D		1.A FE	2,440,273	99.8259	2,435,342	2,439,590	2,439,590	0	(2,964)	0	0	7.028	6.959	JAJO	39,529	153,649	03/16/2021	07/10/2030
34960J-AU-9	Fortress Credit Opportun-FCO 2015-6A A2R		D		1.A FE	500,000	99.6083	498,042	500,000	500,000	0	0	0	0	7.268	7.060	JAJO	10,397	32,704	06/29/2018	07/10/2030
34961P-AL-4	Fortress Credit BSL V Lt-FCBSL 2017-2A B		D		1.B FE	3,500,000	92.3458	3,232,103	3,500,000	3,500,000	0	0	0	0	2.723	2.723	JAJO	21,179	95,305	09/14/2020	07/11/2030
34961W-AU-9	Fortress Credit Opportun-FCO 2018-11A BF		D		1.C FE	1,000,000	93.1720	931,720	1,000,000	1,000,000	0	0	0	0	3.320	3.320	JAJO	7,009	33,200	08/18/2020	04/15/2031
34962U-AC-2	Fortress Credit Opportun-FCO 2021-15A AT		D		1.A FE	2,500,000	99.9233	2,498,083	2,500,000	2,500,000	0	0	0	0	7.190	7.189	JAJO	43,439	166,314	03/05/2021	04/25/2033
36361W-AW-6	Gallatin CLO IX 2018-1 L-GALL 2018-1A B3		D		1.A FE	809,653	99.8032	808,059	809,653	809,381	0	1,346	0	0	4.770	4.882	JAJO	7,510	38,835	08/03/2018	01/21/2028
36655L-AD-7	Garrison Funding 2018-2 -GRMML 2018-2RA		D		1.C FE	487,813	99.8502	499,251	500,000	495,438	0	(412)	0	0	8.079	8.457	FMAN	4,713	38,433	10/16/2020	11/20/2029

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
375415-AC-0	Gilbert Park CLO Ltd-GILBT 2017-1A B		D		1.B FE	2,733,500	99.9962	2,799,889	2,800,000	2,762,805	0	(25,255)	0	0	7.255	6.898	JAJO	54,174	184,685	12/18/2018	10/15/2030
38172F-AA-6	Golub Capital Partners C-GOCAP 2017-34A		D		1.A FE	1,570,621	99.9567	1,569,941	1,570,621	1,570,621	0	0	0	0	7.354	7.353	MJSD	17,968	107,642	02/28/2019	03/14/2031
38174Y-AA-3	Golub Capital Partners C-GOCAP 2015-24A		D		1.A FE	757,966	99.5144	754,286	757,966	757,966	0	0	0	0	7.254	6.972	FMAN	11,608	51,181	10/17/2017	11/05/2029
38175B-AA-2	Golub Capital Partners C-GOCAP 2018-36A		D		1.A FE	2,104,109	99.5485	2,094,609	2,104,109	2,104,109	0	(9,343)	0	0	6.954	6.657	FMAN	30,891	135,694	02/23/2018	02/05/2031
38175N-AA-6	Golub Capital Partners C-GOCAP 2015-25A		D		1.A FE	1,152,950	99.8617	1,151,176	1,152,770	1,152,770	0	(4,565)	0	0	7.034	6.837	FMAN	12,614	75,275	03/16/2021	05/05/2030
38176V-AA-7	Golub Capital Partners C-GOCAP 2020-47A		D		1.A FE	2,000,000	99.9283	1,998,566	2,000,000	2,000,000	0	0	0	0	7.334	7.333	FMAN	30,560	136,665	02/27/2020	05/05/2032
390556-AL-2	Great Lakes CLO 2014-1 L-GRTLK 2014-1A A		D		1.A FE	373,815	99.9581	373,654	373,815	373,900	0	(1,648)	0	0	7.275	7.164	JAJO	7,253	24,732	10/06/2017	10/15/2029
39809L-AA-2	Greystone CRE Notes 2019-GSTNE 2019-FL2		D		1.A FE	561,197	99.9997	563,309	563,311	563,311	0	(915)	0	0	6.656	6.684	MON	1,771	35,864	12/16/2020	09/15/2037
39809L-AC-8	Greystone CRE Notes 2019-GSTNE 2019-FL2		D		1.B FE	1,002,813	99.4236	994,236	1,000,000	1,000,000	0	(5,182)	0	0	7.076	7.038	MON	3,342	67,925	01/08/2021	09/15/2037
40170F-AA-4	Guggenheim MM CLO 2018-1-GPIM 2018-1A A1		D		1.A FE	2,621,827	99.8783	2,618,636	2,621,827	2,621,827	0	(2,964)	0	0	7.100	6.951	JAJO	49,637	170,537	11/20/2018	01/15/2031
406371-AC-8	Halseypoint Clo 5 Ltd-HLSY 2021-5A B		D		1.C FE	2,000,000	99.4026	1,988,052	2,000,000	2,000,000	0	0	0	0	7.452	7.451	JAJO	33,946	138,254	11/19/2021	01/30/2035
43133J-AA-6	Hildene TruPS Securitiza-HITR 2019-2A A1		D		1.C FE	1,778,740	93.6153	1,671,436	1,785,436	1,785,436	0	0	0	0	7.393	6.521	FMAN	22,000	125,115	04/16/2019	05/22/2039
44932B-AQ-9	ICG US CLO 2018-3 LTD-ICG 2018-3A AR		D		1.A FE	2,000,000	99.4875	1,989,750	2,000,000	2,000,000	0	0	0	0	6.800	6.799	JAJO	33,245	124,613	03/24/2021	01/24/2032
48254G-AC-0	KKR CLO 29 Ltd-KKR 29A B		D		1.C FE	983,000	99.4873	994,873	1,000,000	980,619	0	(8,845)	0	0	7.155	6.873	JAJO	15,305	64,948	04/28/2022	01/15/2032
48255E-AC-4	KKR FINANCIAL CLO LTD-KKR 42A B		D		1.C FE	2,000,000	100.0095	2,000,190	2,000,000	2,000,000	0	0	0	0	7.466	7.465	JAJO	30,278	165,418	04/27/2022	07/20/2034
48255P-AC-9	KKR CLO 41 Ltd-KKR 2022-41A B		D		1.C FE	2,000,000	99.0489	1,980,978	2,000,000	2,000,000	0	0	0	0	7.294	7.293	JAJO	31,202	133,501	02/09/2022	04/15/2035
49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A		D		2.B FE	799,594	88.7573	730,301	822,807	813,122	0	516	0	0	4.250	4.940	MON	1,554	34,969	12/11/2018	12/15/2038
55821L-AC-8	Madison Park Funding XXX-MDPK 2021-39A B		D		1.C FE	493,375	99.5329	497,665	500,000	489,213	0	(5,796)	0	0	7.324	6.831	JAJO	7,120	33,644	04/27/2022	10/22/2034
56577G-AA-7	Maranon Loan Funding 202-MRNON 2020-1A A		D		1.A FE	2,000,000	99.9502	1,999,004	2,000,000	2,000,000	0	0	0	0	7.605	7.604	JAJO	32,535	139,567	11/20/2020	01/15/2034
58003U-AA-6	MF1 2020-FL4 Ltd-MF1 2020-FL4 A		C		1.A FE	2,812,240	100.0070	2,812,437	2,812,240	2,812,240	0	0	0	0	7.176	7.176	MON	9,530	192,086	10/28/2020	11/15/2035
58003U-AC-2	MF1 2020-FL4 Ltd-MF1 2020-FL4 AS		C		1.A FE	3,000,000	99.5877	2,987,632	3,000,000	3,000,000	0	0	0	0	7.576	7.576	MON	10,733	218,505	10/28/2020	11/15/2035
61033C-AL-0	Monroe Capital MML CLO V-MCMML 2018-2A A		D		1.A FE	1,409,588	95.6162	1,347,794	1,409,588	1,409,427	0	104	0	0	2.290	2.304	FMAN	3,497	32,311	10/04/2018	11/22/2030
61034H-AA-2	Monroe Capital MML CLO V-MCMML 2018-1A A		D		1.A FE	744,356	99.8399	743,164	744,356	744,584	0	(4,016)	0	0	7.105	6.899	JAJO	14,104	48,699	02/01/2018	04/15/2030
64130H-AN-1	Neuberger Berman Loan Ad-NEUB 2017-24A B		D		1.B FE	480,625	99.9942	499,971	500,000	481,176	0	1,033	0	0	7.158	7.694	JAJO	7,357	32,788	10/27/2022	04/19/2030
64132D-AL-2	Neuberger Berman Loan Ad-NEUB 2019-32A B		D		1.C FE	1,418,040	98.9035	1,483,553	1,500,000	1,424,234	0	(1,018)	0	0	7.058	7.810	JAJO	21,763	96,844	07/12/2022	01/20/2032
64133V-AC-1	Neuberger Berman CLO Ltd-NEUB 2021-44A B		D		1.C FE	941,250	99.6457	996,457	1,000,000	937,402	0	(5,626)	0	0	7.255	7.684	JAJO	19,348	65,959	10/07/2022	10/16/2034
64134M-AC-0	Neuberger Berman Loan Ad-NEUB 2021-45A B		D		1.C FE	1,891,000	99.7472	1,994,944	2,000,000	1,886,709	0	(12,788)	0	0	7.305	7.601	JAJO	38,963	133,623	06/21/2022	10/14/2035
64134Q-AC-1	Neuberger Berman Loan Ad-NEUB 2021-46A B		D		1.C FE	960,800	99.9487	999,487	1,000,000	954,769	0	(8,610)	0	0	7.327	7.315	JAJO	18,726	67,142	05/26/2022	01/20/2036
64135D-AA-3	Neuberger Berman Loan Ad-NEUB 2022-47A A		D		1.A FE	1,916,000	99.6224	1,992,448	2,000,000	1,908,013	0	(11,334)	0	0	6.694	6.948	JAJO	35,701	122,178	10/07/2022	04/14/2035
64135D-AC-9	Neuberger Berman Loan Ad-NEUB 2022-47A B		D		1.C FE	981,500	99.2688	992,688	1,000,000	972,113	0	(11,286)	0	0	7.194	6.800	JAJO	19,184	66,186	05/02/2022	04/14/2035
64135J-AC-6	Neuberger Berman Loan Ad-NEUB 2022-49A B		D		1.C FE	700,000	99.9501	699,651	700,000	700,000	0	0	0	0	7.378	7.377	JAJO	12,482	48,151	05/03/2022	07/25/2034
67098W-AN-1	OHA Credit Funding 7 Ltd-OAKC 2020-7A AR		D		1.A FE	960,330	99.7494	997,494	1,000,000	955,810	0	(5,145)	0	0	6.697	6.920	FMAN	12,836	61,176	10/06/2022	02/24/2037
67108B-BS-3	OZLM Funding II Ltd-OZLMF 2012-2A A2RR		D		1.C FE	1,400,000	100.0203	1,400,284	1,400,000	1,400,000	0	0	0	0	7.952	7.950	JAJO	25,357	103,856	11/18/2020	07/30/2031
67108L-BE-2	OZLM VI Ltd-OZLM 2014-6A A2BS		D		1.B FE	1,400,000	96.2395	1,347,353	1,400,000	1,400,000	0	0	0	0	4.490	4.490	JAJO	12,921	62,860	04/11/2018	04/17/2031
67112C-AN-7	OZLM XIX Ltd-OZLM 2017-19A A2AR		D		1.C FE	850,000	99.5196	845,917	850,000	850,000	0	0	0	0	7.505	7.504	JAJO	17,012	58,214	12/13/2021	01/15/2035
67113G-AC-1	OHA Credit Funding 5 Ltd-OAKC 2020-5A A1		D		1.A FE	972,750	99.8443	998,443	1,000,000	971,552	0	(3,065)	0	0	6.827	7.193	JAJO	14,222	62,105	10/06/2022	04/18/2033
67590A-BR-2	Octagon Investment Partn-OCT14 2012-1A A		D		1.A FE	2,000,000	99.3324	1,986,648	2,000,000	2,000,000	0	0	0	0	6.905	6.905	JAJO	36,829	124,840	03/02/2021	07/15/2029
70470M-AE-5	Peace Park CLO Ltd-PCEPK 2021-1A B1		D		1.C FE	968,200	99.3981	993,978	1,000,000	961,580	0	(9,133)	0	0	7.277	7.156	JAJO	18,598	66,635	05/10/2022	10/20/2034
70806U-AA-0	PennantPark CLO II Ltd-PNTPK 2020-2A A1		D		1.A FE	1,500,000	99.6730	1,495,095	1,500,000	1,500,000	0	0	0	0	7.555	7.554	JAJO	24,241	103,488	12/24/2020	01/15/2032
74980P-AC-7	ALM Ltd/KY-SERIES 21-14A CLASS A2		D		1.C FE	938,500	99.0861	990,861	1,000,000	936,145	0	0	0	0	7.155	7.720	JAJO	15,305	64,948	10/07/2022	04/15/2036
74980Q-AE-1	ALM Ltd/KY-RRAM 2021-17A A2		D		1.C FE	986,350	99.9971	999,971	1,000,000	980,071	0	(11,637)	0	0	7.305	6.813	JAJO	19,481	66,464	04/28/2022	07/15/2034
750103-AA-1	Rad CLO 15 Ltd-RAD 2021-15A A		D		1.A FE	2,955,000	99.7524	2,992,567	3,000,000	2,939,236	0	(15,764)	0	0	6.767	6.854	JAJO	51,884	143,511	01/25/2023	01/20/2034
77587A-AU-0	Romark WM-R Ltd-RMRK 2018-1A B2R		D		1.C FE	1,250,000	89.5331	1,119,164	1,250,000	1,250,000	0	0	0	0	2.540	2.540	JAJO	6,262	31,751	09/17/2020	04/20/2031
80349B-BD-8	Saratoga Investment Corp-SARAT 2013-1A A		D		1.A FE	2,000,000	99.0161	1,980,322	2,000,000	2,000,000	0	0	0	0	7.327	7.326	JAJO	29,717	134,285	02/11/2021	04/20/2033
82670Q-AE-9	Signal Peak CLO 9 Ltd-SPEAK 2021-9A B		D		1.C FE	983,500	99.7031	997,031	1,000,000	973,997	0	(10,635)	0	0	7.374	6.998	JAJO	14,337	68,180	05/02/2022	07/21/2034

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 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
82671C-AC-3	Signal Peak CLO 10 Ltd-SPEAK 2021-10A B		D		1.C FE	992,800	99.7300	997,300	1,000,000	1,000,000	0	0	0	0	7.410	6.509	JAJO	18,114	68,491	03/01/2022	01/24/2035
87168Y-AE-0	Symphony CLO Ltd-SYMP 2022-31A B		D		1.C FE	2,000,000	98.9382	1,978,764	2,000,000	2,000,000	0	0	0	0	7.262	7.261	JAJO	35,906	174,278	02/09/2022	04/22/2035
898203-AA-2	TruPS Financials Note Se-TFINS 2017-2A A		D		1.C FE	1,029,870	95.5536	1,004,161	1,050,888	1,116,421	0	(6,267)	0	0	7.202	6.471	MJSD	27,191	72,355	10/02/2017	09/20/2039
89820X-AA-6	TruPS Financials Note Se-TFINS 2020-2A A		D		1.C FE	1,222,013	92.8115	1,134,169	1,222,013	1,222,013	0	0	0	0	3.000	3.000	JAJO	9,572	47,907	11/24/2020	07/15/2041
89821J-AA-6	TruPS Financials Note Se-TFINS 2019-1A A		D		1.C FE	1,461,403	98.4648	1,438,967	1,461,403	1,461,403	0	0	0	0	7.694	7.693	FMAN	34,042	105,229	02/08/2019	02/02/2039
89822P-AA-1	TruPS Financials Note Se-2020-1A A1		D		1.C FE	1,549,204	95.8070	1,484,246	1,549,204	1,549,204	0	0	0	0	3.321	3.321	JAJO	10,861	64,290	07/15/2020	04/15/2040
92919D-AC-2	Voya CLO 2021-3 Ltd-VOYA 2021-3A B		D		1.C FE	948,000	99.1944	991,944	1,000,000	944,574	0	(7,294)	0	0	7.277	7.473	JAJO	18,598	66,635	05/17/2022	01/20/2035
97315D-AG-2	Wind River 2022-2 CLO Lt-WINDR 2022-2A B		D		1.C FE	1,964,000	100.3529	2,007,058	2,000,000	1,957,460	0	(23,189)	0	0	8.316	7.775	JAJO	42,503	188,139	07/28/2022	07/20/2035
97988W-AA-9	Woodmont 2020-7 Trust-WDMNT 2020-7A A1A		C		1.A FE	3,000,000	99.4945	2,984,835	3,000,000	3,000,000	0	0	0	0	7.555	7.554	JAJO	60,444	206,976	11/20/2020	01/15/2032
98878C-AA-4	Z Capital Credit Partner-ZCCP 2018-1A A1		D		1.A FE	1,387,882	100.0253	1,388,233	1,387,882	1,387,882	0	0	0	0	7.425	7.424	JAJO	22,043	93,929	11/29/2018	01/16/2031
38136N-AQ-9	Goldentree Loan Manageme-GLM 2020-8A AR		D		1.A FE	2,888,250	99.9975	2,999,925	3,000,000	2,875,278	0	(12,972)	0	0	6.827	7.083	JAJO	191	159,834	11/07/2022	10/20/2034
15186P-AA-6	Centerbridge Credit Fund-CBCF 2021-1A A		D		1.A FE	1,000,000	89.8651	898,651	1,000,000	1,000,000	0	0	0	0	3.164	3.164	JAJO	5,801	31,640	04/08/2021	07/25/2039
15672R-AA-3	Cerberus Loan Funding XX-CERB 2018-3A A1		D		1.A FE	324,550	99.7516	323,744	324,550	324,550	0	0	0	0	7.055	6.960	JAJO	6,106	20,668	06/29/2018	07/15/2030
29002Q-AA-7	Elmwood CLO VII Ltd-ELMW7 2020-4A A		D		1.A FE	0		0	0	123,750	0	0	0	0	5.469	6.575	JAJO	0	0	10/27/2022	01/17/2034
381362-AL-6	GoldenTree Credit Opportunities 2012-1 Financing Ltd		D		1.A FE	0		0	5	5	0	0	0	0	6.232	6.231	MJSD	129	0	02/28/2019	06/15/2034
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						326,828,694	XXX	315,104,253	329,599,862	326,848,393	0	(460,058)	71,386	0	XXX	XXX	XXX	3,366,489	16,874,634	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,720,841,322	XXX	1,631,885,097	1,723,003,747	1,719,061,739	32,783	1,659,134	1,410,575	0	XXX	XXX	XXX	17,396,493	70,101,496	XXX	XXX
949746-TD-3	Wells Fargo & Co-WFC 3.9 PERP			2	2.B FE	1,730,000	92.5000	1,850,000	2,000,000	1,730,018	0	16	0	0	3.900	4.510	JAJO	3,467	78,000	09/26/2022	01/01/9999
902973-BC-9	US Bancorp-USB 3.7 PERP			2	2.B FE	1,560,000	78.8430	1,576,860	2,000,000	1,560,027	0	20	0	0	3.700	4.745	JAJO	15,622	74,000	11/02/2022	01/01/9999
06055H-AB-9	Bank of America Corp-BAC 6 1/8 PERP			2	2.B FE	1,970,000	100.1640	2,003,280	2,000,000	1,970,010	0	0	0	0	6.125	6.218	JAJO	21,778	122,500	12/14/2022	01/01/9999
898320-AF-6	Truist Financial Corp-TFC 5.1 PERP			2	2.B FE	2,000,000	89.8000	1,796,000	2,000,000	2,000,000	0	0	0	0	5.100	5.100	JJ	34,000	102,000	06/16/2020	01/01/9999
03765H-AE-1	Apollo Management Holdin-SUBORDINATED			2	2.A FE	188,160	94.2960	211,223	224,000	188,731	0	538	0	0	4.950	6.173	JJ	431	11,088	12/05/2022	01/14/2050
59156R-BT-4	MetLife Inc-MET 5 7/8 PERP			2	2.B FE	2,000,000	98.0000	1,960,000	2,000,000	2,000,070	0	(56)	0	0	5.875	5.871	JJ	34,597	117,500	03/20/2018	01/01/9999
638612-AJ-0	Nationwide Financial Ser-NATMUT 6 3/4 05				2.B FE	1,950,000	97.8500	1,957,000	2,000,000	1,952,066	0	2,066	0	0	6.750	7.028	MN	17,250	135,000	01/10/2023	05/15/2037
534187-BR-9	Lincoln National Corp-SENIOR UNSECURED			2	2.C FE	437,000	108.7500	475,238	437,000	437,000	0	0	0	0	9.250	9.250	JJ	13,474	31,327	11/15/2022	01/01/9999
14387R-40-1	Carolina First Mortgage -SUBORDINATED				1.F FE	3,066,250	115.0000	2,300,000	20	2,660,023	0	(74,400)	0	0	11.125	5.471	JAJO	37,701	222,500	01/09/2019	01/31/2031
25746U-DM-8	Dominion Energy Inc-D 4.35 PERP			2	2.C FE	1,680,000	89.1180	1,782,360	2,000,000	1,679,957	0	9	0	0	4.350	5.179	JJ	18,367	87,000	11/16/2022	01/01/9999
29250N-BN-4	Enbridge Inc-ENBCN 7 3/8 01/15/2083		A	2	2.C FE	2,000,000	98.6250	1,972,500	2,000,000	2,000,000	0	0	0	0	7.375	7.375	JJ	68,014	120,868	09/15/2022	01/15/2083
89356B-AG-3	Transcanada Trust-TRPCN 5.6 03/07/2082		A	2	2.C FE	1,830,000	83.8430	1,676,860	2,000,000	1,830,196	0	196	0	0	5.600	6.136	MS	35,467	112,000	02/03/2023	03/07/2082
89117F-8Z-5	Toronto-Dominion Bank/Th-TD 8 1/8 10/31/		A	2	2.A FE	1,835,000	104.0720	1,909,721	1,835,000	1,835,000	0	0	0	0	8.125	8.125	JAJO	25,263	154,892	10/06/2022	10/31/2082
05565Q-DU-9	BP Capital Markets PLC-SUBORDINATED		D	2	2.A FE	1,920,000	98.3620	1,967,240	2,000,000	1,919,999	0	(1)	0	0	4.375	4.557	JJ	24,063	87,500	01/11/2023	01/01/9999
53944Y-AV-5	Lloyds Banking Group PLC-SUBORDINATED		D	2	3.C FE	1,072,961	100.1492	1,078,607	1,077,000	1,072,990	0	29	0	0	8.000	8.030	JAJO	957	67,971	03/07/2023	01/01/9999
G7S40C-AG-8	Rothesay Life PLC-ROTHLF 4 7/8 PERP		D	2	2.C FE	1,380,000	80.2867	1,605,734	2,000,000	1,379,794	0	2	0	0	4.875	7.065	JJ	21,125	97,500	10/11/2022	01/01/9999
X10001-AA-7	Allianz SE-ALVGR 3 1/2 PERP		D	2	1.F FE	1,697,500	89.2950	1,785,900	2,000,000	1,697,563	0	31	0	0	3.500	4.125	JAN	46,861	70,000	11/30/2022	01/01/9999
654579-AH-4	Nippon Life Insurance Co-SUBORDINATED		D	2	1.G FE	2,000,000	82.0552	1,641,105	2,000,000	2,000,000	0	0	0	0	2.750	2.750	JJ	24,444	55,000	01/13/2021	01/21/2051
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						30,316,871	XXX	29,549,628	29,573,020	29,913,444	0	(71,550)	0	0	XXX	XXX	XXX	442,881	1,746,646	XXX	XXX
1309999999. Total - Hybrid Securities						30,316,871	XXX	29,549,628	29,573,020	29,913,444	0	(71,550)	0	0	XXX	XXX	XXX	442,881	1,746,646	XXX	XXX
06759U-AA-1	Barings Clo Ltd 2022-II-BABSN 2022-2A A		D		1.A FE	9,790,000	100.1133	10,011,330	10,000,000	9,762,956	0	(93,659)	0	0	7.194	6.860	JAJO	153,869	746,495	08/03/2022	07/15/2035
06761K-AL-5	Barings CLO Ltd 2019-III-BABSN 2019-3A A		D		1.A FE	2,994,398	99.9998	3,029,994	3,030,000	2,987,001	0	(7,397)	0	0	6.747	6.998	JAJO	52,248	144,486	01/23/2023	04/20/2031
06763H-AC-0	Babson CLO Ltd/Cayman Is-BABSN 2022-4A B		D		1.C FE	6,937,500	100.3089	6,958,930	6,937,500	6,937,500	0	0	0	0	8.266	8.265	JAJO	146,546	508,074	10/03/2022	10/20/2034
1449999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						19,721,898	XXX	20,000,254	19,967,500	19,687,457	0	(101,056)	0	0	XXX	XXX	XXX	352,663	1,399,055	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						19,721,898	XXX	20,000,254	19,967,500	19,687,457	0	(101,056)	0	0	XXX	XXX	XXX	352,663	1,399,055	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
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2419999999. Total - Issuer Obligations						1,476,108,544	XXX	1,395,771,754	1,440,637,461	1,466,538,586	0	(233,621)	621,287	0	XXX	XXX	XXX	15,994,711	57,473,709	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						140,892,861	XXX	122,665,140	155,345,229	139,677,923	32,783	1,085,808	717,902	0	XXX	XXX	XXX	725,059	5,460,019	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						44,778,069	XXX	40,047,571	45,666,136	44,989,358	0	192,047	0	0	XXX	XXX	XXX	174,699	1,696,336	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						346,550,592	XXX	335,104,507	349,567,362	346,535,850	0	(561,114)	71,386	0	XXX	XXX	XXX	3,719,152	18,273,689	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						2,008,330,066	XXX	1,893,588,972	1,991,216,188	1,997,741,717	32,783	483,120	1,410,575	0	XXX	XXX	XXX	20,613,621	82,903,753	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A — 1A ...$ 368,393,266 1B ..$ 63,999,227 1C ..$ 156,082,651 1D ..$ 63,529,012 1E ..$ 58,702,614 1F ..$ 171,012,310 1G ..$ 247,896,963

1B — 2A ...$ 316,206,932 2B ..$ 332,925,030 2C ..$ 195,654,134

1C — 3A ...$ 3,774,542 3B ..$ 1,220,721 3C ..$ 4,960,361

1D — 4A ...$ 3,751,450 4B ..$ 3,547,722 4C ..$ 2,182,836

1E — 5A ...$ 3,663,323 5B ..$ 0 5C ..$ 238,623

1F — 6 .....$ .....

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	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
534187-88-5	Lincoln National Corp-PREFERRED STOCK			80,000.000	25.00	0.000	2,180,800	27.260	2,180,800	2,000,000	0	184,500	0	180,800	0	0	180,800	0	2.C FE	11/15/2022
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							2,180,800	XXX	2,180,800	2,000,000	0	184,500	0	180,800	0	0	180,800	0	XXX	XXX
759351-88-5	Reinsurance Group of Ame-REINSURANCE GRO			80,000.000	25.00	0.000	2,000,000	25.902	2,072,120	2,000,000	35,625	151,208	0	0	0	0	0	0	2.B FE	09/15/2022
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							2,000,000	XXX	2,072,120	2,000,000	35,625	151,208	0	0	0	0	0	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							4,180,800	XXX	4,252,920	4,000,000	35,625	335,708	0	180,800	0	0	180,800	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							4,180,800	XXX	4,252,920	4,000,000	35,625	335,708	0	180,800	0	0	180,800	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$ 0	2B ..$ 2,000,000	2C ..$ 2,180,800				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

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		
CUSIP Identi-fication	Description	Code	For-eign	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999999 - Total Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					4,180,800	XXX	4,252,920	4,000,000	35,625	335,708	0	180,800	0	180,800	0	XXX	XXX

1.

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

SCHEDULE 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
91282C-GD-7	United States Treasury N-UNSECURED		01/10/2023	DEUTSCHE BANK SECURI		499,961	500,000	646
91282C-HV-6	United States Treasury N-UNSECURED		09/12/2023	DEUTSCHE BANK SECURI		199,953	200,000	357
0109999999. Subtotal - Bonds - U.S. Governments						699,914	700,000	1,003
00287Y-CX-5	AbbVie Inc-SENIOR UNSECURED		04/19/2023	BOFAMLSEC		16,684,650	17,000,000	64,600
031162-DM-9	Amgen Inc-SENIOR UNSECURED		04/19/2023	CITIGROUP GLOBAL MAR		12,084,720	12,000,000	85,750
12545E-AK-2	CHL Mortgage Pass-Throug-CWHL 2007-J2 2A		02/01/2023	PAYUP		(1)	0	0
126650-CF-5	CVS Health Corp-SENIOR UNSECURED NOTE		04/19/2023	VARIOUS		4,898,941	5,000,000	32,344
126694-2H-0	CHL Mortgage Pass-Throug-CWHL 2006-10 1A		06/01/2023	PAYUP		27	27	0
126694-HP-6	CHL Mortgage Pass-Throug-CWHL 2005-25 A1		04/01/2023	PAYUP		0	0	0
15674V-AA-2	Cerberus Onshore CLO LLC-CERB 2023-2A A1		05/11/2023	GREENSLEDGE CAPITAL		3,000,000	3,000,000	0
17025A-AH-5	CHL Mortgage Pass-Throug-CWHL 2006-17 A8		10/25/2023	PAYUP		(6)	(6)	0
171937-AA-3	CIFC-LBC MIDDLE MKT CLO 2023-1 LLC - CLB		08/31/2023	WELLS FARGO		2,000,000	2,000,000	0
20030N-BL-4	COMCAST CORP-SR UNSECURED		04/19/2023	U. S. BANCORP		9,804,800	10,000,000	61,875
20030N-CR-0	Comcast Corp-SENIOR UNSECURED		04/19/2023	MITSUBISHI UFJ SEC I		4,947,600	5,000,000	3,083
29379V-BE-2	ENTERPRISE PRODUCTS OPER-SENIOR UNSECURE		04/20/2023	VARIOUS		14,782,850	15,000,000	106,563
30225V-AL-1	Extra Space Storage LP-SENIOR UNSECURED		07/25/2023	EXCHANGE OFFER		2,994,483	3,000,000	7,000
375558-AZ-6	GILEAD SCIENCES INC-SENIOR UNSECURED		04/20/2023	GOLDMAN		19,623,520	20,000,000	160,222
406216-BG-5	HALLIBURTON COMPANY-SR UNSECURED		04/20/2023	VARIOUS		4,905,596	5,000,000	83,711
49456B-AF-8	Kinder Morgan Inc/DE-SR UNSECURED		04/19/2023	VARIOUS		4,921,380	5,000,000	83,611
548661-EK-9	Lowe's Cos Inc-SENIOR UNSECURED		04/20/2023	VARIOUS		9,944,544	10,000,000	53,656
55903V-BA-0	Warnermedia Holdings Inc-SENIOR UNSECURE		05/01/2023	EXCHANGE OFFER		9,558,595	10,000,000	47,981
55903V-BB-8	Warnermedia Holdings Inc-SENIOR UNSECURE		05/01/2023	EXCHANGE OFFER		858,382	1,000,000	5,180
594918-CG-7	Microsoft Corp-SENIOR UNSECURED		11/06/2023	EXCHANGE OFFER		1,997,529	2,000,000	9,633
907818-DV-7	UNION PACIFIC CORP-SENIOR UNSECURED NOTE		04/19/2023	JEFFERIESLLC		9,888,700	10,000,000	37,500
92343V-EN-0	Verizon Communications I-SENIOR UNSECURE		04/20/2023	VARIOUS		9,776,233	10,000,000	63,019
92343V-GF-5	Verizon Communications I-SENIOR UNSECURE		04/19/2023	BOFAMLSEC		4,810,400	5,000,000	3,021
03769R-AA-3	Apidos Clo XL Ltd-APID 2022-40A A1	D	01/25/2023	JP MORGAN SECURITIES		1,599,200	1,600,000	2,870
750103-AA-1	Rad CLO 15 Ltd-RAD 2021-15A A	D	01/25/2023	DEUTSCHE BANK SECURI		2,955,000	3,000,000	3,440
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						152,037,143	154,600,021	915,059
638612-AJ-0	Nationwide Financial Ser-NATMUT 6 3/4 05		01/10/2023	SUMRIDGE PARTNERS LL		1,950,000	2,000,000	21,375
89356B-AG-3	Transcanada Trust-TRPCN 5.6 03/07/2082	A	02/03/2023	BARCLAYS CAPITAL INC		1,830,000	2,000,000	46,667
05565Q-DU-9	BP Capital Markets PLC-SUBORDINATED	D	01/11/2023	CREDIT SUISSE SECURI		1,920,000	2,000,000	26,979
53944Y-AV-5	Lloyds Banking Group PLC-SUBORDINATED	D	03/07/2023	MORGAN		1,072,961	1,077,000	0
1309999999. Subtotal - Bonds - Hybrid Securities						6,772,961	7,077,000	95,021
06761K-AL-5	Barings CLO Ltd 2019-III-BABSN 2019-3A A	D	01/23/2023	CITIGROUP GLOBAL MAR		2,994,398	3,030,000	2,474
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						2,994,398	3,030,000	2,474
2509999997. Total - Bonds - Part 3						162,504,416	165,407,021	1,013,557
2509999998. Total - Bonds - Part 5						1,982,500	2,000,000	8,347
2509999999. Total - Bonds						164,486,916	167,407,021	1,021,904
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
5989999997. Total - Common Stocks - Part 3							XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks							XXX	
5999999999. Total - Preferred and Common Stocks							XXX	
6009999999 - Totals						164,486,916	XXX	1,021,904

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
912828-4X-5	United States Treasury N-UNSECURED		08/31/2023	MATURITY		170,000	170,000	170,106	170,013	0	(13)	0	(13)	0	170,000	0	0	0	4,686	08/31/2023
0109999999. Subtotal - Bonds - U.S. Governments						170,000	170,000	170,106	170,013	0	(13)	0	(13)	0	170,000	0	0	0	4,686	XXX
594612-BC-6	State of Michigan-GENERAL OBLIGATION UNL		11/15/2023	CALL 100		90,000	90,000	89,708	89,914	0	23	0	23	0	89,937	0	63	63	2,700	05/15/2026
605580-5Q-8	State of Mississippi-GENERAL OBLIGATION		10/01/2023	CALL 100		85,000	85,000	94,498	89,427	0	(16)	0	(16)	0	89,411	0	(4,411)	(4,411)	4,708	10/01/2029
686053-GG-8	Oregon School Boards Ass-GENERAL OBLIGAT		06/30/2023	SINKING PAYMENT		350,462	350,462	387,765	367,877	0	(17,415)	0	(17,415)	0	350,462	0	0	0	16,678	06/30/2028
833119-XK-1	Snohomish County School -GENERAL OBLIGAT		12/01/2023	MATURITY		2,000,000	2,000,000	1,465,700	1,949,250	0	50,750	0	50,750	0	2,000,000	0	0	0	22,800	12/01/2023
87122N-EZ-8	Sycamore Community City -GENERAL OBLIGAT		12/01/2023	CALL 100		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	7,215	12/01/2025
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						2,655,462	2,655,462	2,167,671	2,626,468	0	33,342	0	33,342	0	2,659,810	0	(4,348)	(4,348)	54,101	XXX
442331-QM-9	HOUSTON TX-GENERAL OBLIGATION LTD		03/01/2023	CALL 100		115,000	115,000	140,686	129,932	0	(211)	0	(211)	0	129,721	0	(14,721)	(14,721)	3,617	03/01/2032
602245-UM-2	County of Milwaukee WI-GENERAL OBLIGATIO		12/01/2023	SINKING PAYMENT		47,006	47,006	65,152	54,968	0	(7,962)	0	(7,962)	0	47,006	0	0	0	3,215	12/01/2028
631294-3X-1	City of Nashua NH-GENERAL OBLIGATION UNL		01/15/2023	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	31,970	01/15/2023
655867-SC-4	City of Norfolk VA-GENERAL OBLIGATION UN		08/01/2023	CALL 100		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	41,150	08/01/2026
655867-SD-2	City of Norfolk VA-GENERAL OBLIGATION UN		08/01/2023	CALL 100		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	42,650	08/01/2027
655867-SE-0	City of Norfolk VA-GENERAL OBLIGATION UN		08/01/2023	CALL 100		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	47,550	08/01/2030
718814-ZZ-2	PHOENIX AZ-BUILD AMERICA GENERAL OBLIGAT		07/01/2023	CALL 100		130,000	130,000	154,339	145,239	0	660	0	660	0	145,899	0	(15,899)	(15,899)	6,850	07/01/2034
73723R-J5-3	City of Portsmouth VA-GENERAL OBLIGATION		02/01/2023	CALL 100		990,000	990,000	990,000	990,000	0	0	0	0	0	990,000	0	0	0	19,498	02/01/2030
981305-SA-4	City of Worcester MA-GENERAL OBLIGATION		01/01/2023	CALL 100		85,000	85,000	90,392	87,135	0	0	0	0	0	87,135	0	(2,135)	(2,135)	2,656	01/01/2028
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						6,367,006	6,367,006	6,440,569	6,407,274	0	(7,513)	0	(7,513)	0	6,399,761	0	(32,755)	(32,755)	199,156	XXX
072031-AK-3	Bay Area Water Supply & -REVENUE BONDS		10/01/2023	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	57,100	10/01/2023
130795-Z6-7	California Statewide Com-REVENUE BONDS		04/15/2023	CALL 100		35,000	35,000	48,431	45,811	0	(115)	0	(115)	0	45,696	0	(10,696)	(10,696)	1,060	05/15/2040
196479-F9-5	Colorado Housing and Fin-REVENUE BONDS		12/01/2023	CALL 100		86,799	86,799	89,384	88,158	0	(87)	0	(87)	0	88,070	0	(1,271)	(1,271)	1,220	03/01/2048
3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		12/01/2023	PAYDOWN		46,442	46,442	47,219	47,123	0	(681)	0	(681)	0	46,442	0	0	0	792	11/01/2049
3133N3-X2-5	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		12/01/2023	PAYDOWN		204,836	204,836	203,492	203,552	0	1,284	0	1,284	0	204,836	0	0	0	2,224	05/01/2051
3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		12/01/2023	PAYDOWN		132,024	132,024	135,201	135,189	0	(3,165)	0	(3,165)	0	132,024	0	0	0	1,943	05/01/2051
3133N3-XX-7	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6		12/01/2023	PAYDOWN		446,179	446,179	441,996	442,177	0	4,001	0	4,001	0	446,179	0	0	0	4,756	04/01/2051
31383S-RS-1	Fannie Mae Pool-POOL #511797		12/01/2023	PAYDOWN		268	268	268	261	0	7	0	7	0	268	0	0	0	9	05/01/2031
31406J-2L-6	Fannie Mae Pool-POOL #811779		12/01/2023	PAYDOWN		554	554	563	384	0	170	0	170	0	554	0	0	0	17	01/01/2035
3140HN-LY-6	Fannie Mae Pool-POOL #BK8442		12/01/2023	PAYDOWN		188,129	188,129	188,600	188,560	0	(430)	0	(430)	0	188,129	0	0	0	2,331	01/01/2051
3140K0-EL-8	Fannie Mae Pool-POOL #B04638		12/01/2023	PAYDOWN		40,805	40,805	40,875	40,844	0	(39)	0	(39)	0	40,805	0	0	0	434	11/01/2049
3140QB-N5-3	Fannie Mae Pool-POOL #CA4011		12/01/2023	PAYDOWN		5,868	5,868	5,960	5,952	0	(84)	0	(84)	0	5,868	0	0	0	152	08/01/2049
3140QC-DT-0	Fannie Mae Pool-POOL #CA4613		12/01/2023	PAYDOWN		49,722	49,722	50,510	50,431	0	(709)	0	(709)	0	49,722	0	0	0	959	11/01/2049
31418D-YR-7	Fannie Mae Pool-POOL #MA4319		12/01/2023	PAYDOWN		380,998	380,998	379,599	379,672	0	1,325	0	1,325	0	380,998	0	0	0	4,037	04/01/2051
45129W-KB-5	Idaho Housing & Finance -REVENUE BONDS		07/15/2023	CALL 100		90,000	90,000	113,389	100,241	0	(898)	0	(898)	0	99,343	0	(9,343)	(9,343)	5,713	07/15/2028
454624-U5-4	Indiana Bond Bank-REVENUE BONDS		07/15/2023	CALL 100		430,000	430,000	439,662	430,000	0	0	0	0	0	430,000	0	0	0	13,039	01/15/2024
47770V-AX-8	JobsOhio Beverage System-REVENUE BONDS		01/01/2023	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	16,175	01/01/2023
575832-R2-8	Massachusetts State Coll-REVENUE BONDS		05/01/2023	CALL 100		205,000	205,000	205,000	205,000	0	0	0	0	0	205,000	0	0	0	5,933	05/01/2025
60416Q-HA-5	Minnesota Housing Financ-REVENUE BONDS		12/01/2023	CALL 100		76,572	76,572	76,572	76,572	0	0	0	0	0	76,572	0	0	0	1,374	03/01/2048
60416Q-HJ-6	Minnesota Housing Financ-REVENUE BONDS		12/01/2023	CALL 100		26,157	26,157	26,157	26,157	0	0	0	0	0	26,157	0	0	0	577	01/01/2049
641667-NZ-9	New Albany-Floyd County -REVENUE BONDS		07/15/2023	CALL 100		230,000	230,000	230,000	230,000	0	0	0	0	0	230,000	0	0	0	5,365	01/15/2027
647200-4S-0	New Mexico Mortgage Fina-REVENUE BONDS		12/01/2023	CALL 100		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	531	09/01/2040
64972C-BD-4	New York City Housing De-REVENUE BONDS		12/15/2023	CALL 100		10,004	10,004	10,004	10,004	0	0	0	0	0	10,004	0	0	0	167	06/15/2036
658308-AD-3	North Carolina Turnpike -REVENUE BONDS		01/01/2023	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	22,251	01/01/2023
677377-2P-7	Ohio Housing Finance Age-REVENUE BONDS		12/01/2023	CALL 100		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	1,446	11/01/2041
686087-MP-9	State of Oregon Housing -REVENUE BONDS		12/21/2023	CALL 100		145,000	145,000	145,000	145,000	0	0	0	0	0	145,000	0	0	0	5,079	07/01/2033
690353-RX-7	United States Internatio-UNSECURED		08/27/2023	SINKING PAYMENT		143,212	143,212	143,212	143,228	0	(16)	0	(16)	0	143,212	0	0	0	4,798	02/27/2027
690353-XM-4	United States Internatio-SENIOR UNSECURE		12/15/2023	SINKING PAYMENT		114,286	114,286	114,286	114,286	0	0	0	0	0	114,286	0	0	0	2,564	12/15/2030
80168N-EP-0	SANTA CLARA VLY CA TRANS-REVENUE BONDS		08/08/2023	VARIOUS		3,090,663	3,000,000	3,691,720	3,341,678	0	(77,307)	0	(77,307)	0	3,264,371	0	(173,708)	(173,708)	146,596	04/01/2032
835574-CB-8	County of Sonoma CA-REVENUE BONDS		12/01/2023	CALL 100		210,000	210,000	225,866	217,260	0	(142)	0	(142)	0	217,118	0	(7,118)	(7,118)	12,600	12/01/2029
882135-7J-9	Texas A&M University-REVENUE BONDS		05/15/2023	CALL 100		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,860	05/15/2033

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
88275F-NU-9	Texas Department of Hous-REVENUE BONDS		12/01/2023	CALL 100		40,000	40,000	40,000	40,026	0	(8)	0	(8)	0	40,018	0	(18)	(18)	1,093	09/01/2039
914119-YR-7	University of Cincinnati-REVENUE BONDS		12/01/2023	CALL 100		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	103,060	06/01/2033
91412G-GX-7	University of California-REVENUE BONDS		04/15/2023	CALL 100		60,000	60,000	63,250	61,755	0	(50)	0	(50)	0	61,706	0	(1,706)	(1,706)	1,094	05/15/2031
91412G-TG-0	University of California-REVENUE BONDS		02/22/2023	CALL 102.645958		2,052,919	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	52,919	52,919	24,794	05/15/2031
928075-FT-2	Virginia Port Authority -REVENUE BONDS		07/01/2023	MATURITY		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	24,150	07/01/2023
92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS		11/25/2023	CALL 100		49,004	49,004	49,004	49,004	0	0	0	0	0	49,004	0	0	0	1,270	12/25/2043
92812U-Q4-3	Virginia Housing Develop-REVENUE BONDS		11/25/2023	CALL 100		61,024	61,024	61,024	61,024	0	0	0	0	0	61,024	0	0	0	1,266	10/25/2037
92812U-Q6-8	Virginia Housing Develop-REVENUE BONDS		11/25/2023	CALL 100		63,695	63,695	63,695	63,683	0	0	0	0	0	63,683	0	12	12	1,228	06/25/2041
92812U-Q7-6	Virginia Housing Develop-REVENUE BONDS		11/25/2023	CALL 100		40,712	40,712	40,712	40,712	0	0	0	0	0	40,712	0	0	0	694	10/25/2049
92813T-EE-6	Virginia Housing Develop-REVENUE BONDS		11/25/2023	CALL 100		50,224	50,224	50,224	50,199	0	0	0	0	0	50,199	0	24	24	1,029	08/25/2042
940093-R4-1	Washington State Univers-REVENUE BONDS		10/01/2023	CALL 100		385,000	385,000	498,105	418,479	0	2,892	0	2,892	0	421,371	0	(36,371)	(36,371)	23,062	10/01/2027
0909999999. Subtotal - Bonds - U.S. Special Revenues						17,086,096	16,942,514	17,813,980	17,347,422	0	(74,052)	0	(74,052)	0	17,273,371	0	(187,276)	(187,276)	527,842	XXX
000366-AA-2	AASET 2017-1 TRUST-SERIES 17-1A CLASS A		11/16/2023	VARIOUS		915,540	928,732	931,634	928,732	0	0	0	0	0	928,732	0	(13,192)	(13,192)	21,273	05/16/2042
00038R-AA-4	Aaset 2019-2 Trust-AASET 2019-2 A		12/21/2023	VARIOUS		703,288	769,203	769,199	769,269	0	(62)	0	(62)	0	769,207	0	(65,919)	(65,919)	23,490	10/16/2039
001055-BJ-0	Aflac Inc-SENIOR UNSECURED		04/14/2023	JANE		4,716,700	5,000,000	4,987,100	4,990,178	0	480	0	480	0	4,990,658	0	(273,958)	(273,958)	98,500	04/01/2030
00164T-AA-6	AMC East Communities LLC-SECURED		07/15/2023	SINKING PAYMENT		156,011	156,011	163,281	159,163	0	(3,152)	0	(3,152)	0	156,011	0	0	0	6,749	01/15/2028
00192J-AA-4	APS Resecuritization Tru-APS 2016-1 1A		11/01/2023	PAYDOWN		160,310	160,310	142,877	160,219	0	92	0	92	0	160,310	0	0	0	4,346	07/01/2057
00206R-GL-0	AT&T Inc-SENIOR UNSECURED		06/15/2023	CITIGROUP GLOBAL MAR		2,039,646	2,129,000	2,130,001	2,129,535	0	(63)	0	(63)	0	2,129,471	0	(89,825)	(89,825)	73,953	02/15/2028
00206R-GQ-9	AT&T Inc-SENIOR UNSECURED		04/14/2023	JANE		4,908,383	5,033,000	5,056,303	5,047,738	0	(598)	0	(598)	0	5,047,140	0	(138,757)	(138,757)	146,083	02/15/2030
00217L-AA-0	AREIT 2019-CRE3 Trust-AREIT 2019-CRE3 A		06/16/2023	PAYDOWN		46,951	46,951	46,951	46,951	0	0	0	0	0	46,951	0	0	0	1,272	09/14/2036
00217L-AC-6	AREIT 2019-CRE3 Trust-AREIT 2019-CRE3 AS		12/15/2023	PAYDOWN		206,676	206,676	206,676	206,676	0	0	0	0	0	206,676	0	0	0	7,223	09/14/2036
00255U-AA-3	AASET 2020-1 Trust-AASET 2020-1A A		11/08/2023	VARIOUS		886,036	996,350	996,333	996,347	0	3	0	3	0	996,350	0	(110,314)	(110,314)	29,187	01/16/2040
004375-FG-1	ACCREDITED MORTGAGE LOAN-ACCR 2006-1 A4		03/27/2023	PAYDOWN		41,984	41,984	36,670	41,970	0	14	0	14	0	41,984	0	0	0	70	04/25/2036
00507V-AK-5	Activision Blizzard Inc-SENIOR UNSECURED		11/06/2023	EXCHANGE OFFER		1,997,529	2,000,000	1,992,280	1,996,847	0	682	0	682	0	1,997,529	0	0	0	77,633	09/15/2026
006346-AS-9	ADAMS OUTDOOR ADV SECD REV NT SER 2018-1		07/15/2023	PAYDOWN		868,233	868,233	872,845	869,944	0	(1,711)	0	(1,711)	0	868,233	0	0	0	25,796	11/15/2048
007036-GS-9	Adjustable Rate Mortgage-ARMT 2005-2 2A1		12/01/2023	PAYDOWN		2,230	2,230	2,086	2,135	0	95	0	95	0	2,230	0	0	0	87	06/01/2035
015271-AR-0	Alexandria Real Estate E-SENIOR UNSECURE		04/14/2023	JANE		3,305,438	3,750,000	3,714,655	3,717,430	0	941	0	941	0	3,718,370	0	(412,933)	(412,933)	85,430	08/15/2031
02147W-AT-6	Alternative Loan Trust 2-CWALT 2006-26CB		12/01/2023	PAYDOWN		2,878	7,151	4,909	4,781	0	1,063	0	1,063	0	2,878	0	0	0	378	09/01/2036
023608-AJ-1	Ameren Corp-SENIOR UNSECURED		04/14/2023	JANE		1,820,120	2,000,000	1,995,260	1,996,244	0	66	0	66	0	1,996,310	0	(176,190)	(176,190)	53,083	01/15/2031
02377B-AB-2	AMER AIRLN 15-2 AA PTT-FIRST LIEN		09/22/2023	SINKING PAYMENT		94,776	94,776	94,776	94,797	0	(21)	0	(21)	0	94,776	0	0	0	2,559	09/22/2027
02377U-AB-0	AMERICAN AIRLINES 2013-2-FIRST LIEN		01/15/2023	MATURITY		161,106	161,106	161,106	161,106	0	0	0	0	0	161,106	0	0	0	3,987	01/15/2023
02660L-AA-8	American Home Mortgage A-AHMA 2006-4 1A1		12/26/2023	PAYDOWN		4,998	4,998	3,748	2,754	0	2,243	0	2,243	0	4,998	0	0	0	95	10/25/2046
02665U-AA-3	AMERICAN HOMES 4 RENT-SERIES 2014-SFR2 C		12/01/2023	PAYDOWN		20,912	20,912	20,911	20,896	0	16	0	16	0	20,912	0	0	0	421	10/01/2036
02665X-AA-7	American Homes 4 Rent 20-AH4R 2014-SFR3		12/01/2023	PAYDOWN		63,442	63,442	63,996	63,524	0	(82)	0	(82)	0	63,442	0	0	0	1,279	12/01/2036
02666A-AA-6	American Homes 4 Rent 20-AH4R 2015-SFR1		12/01/2023	PAYDOWN		53,396	53,396	53,394	53,353	0	44	0	44	0	53,396	0	0	0	955	04/01/2052
02666B-AA-4	AMERICAN HOMES 4 RENT-SERIES 2015-SFR2 C		12/01/2023	PAYDOWN		9,718	9,718	9,717	9,713	0	5	0	5	0	9,718	0	0	0	190	10/01/2052
03027W-AJ-1	AMERICAN TOWER TRUST I-1ST LIEN		03/15/2023	CALL 100		3,000,000	3,000,000	2,893,740	2,997,310	0	2,690	0	2,690	0	3,000,000	0	0	0	23,025	03/15/2048
03076C-AF-3	AMERIPRISE FINANCIAL INC-SR UNSECURED		10/15/2023	MATURITY		2,000,000	2,000,000	1,990,360	1,999,073	0	927	0	927	0	2,000,000	0	0	0	80,000	10/15/2023
03076K-AA-6	Ameris Bancorp-SUBORDINATED		03/15/2023	CALL 100		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	20,963	03/15/2027
032095-AJ-0	Amphenol Corp-SENIOR UNSECURED		04/14/2023	JANE		1,794,720	2,000,000	1,998,400	1,998,838	0	34	0	34	0	1,998,873	0	(204,153)	(204,153)	37,800	02/15/2030
03522A-AH-3	Anheuser-Busch Cos LLC /-SENIOR UNSECURE		04/14/2023	JANE		3,981,960	4,000,000	4,548,960	4,519,879	0	(9,981)	0	(9,981)	0	4,509,898	0	(527,938)	(527,938)	134,211	02/01/2036
03666H-AA-9	Antares Holdings LP-SENIOR UNSECURED		08/15/2023	MATURITY		1,000,000	1,000,000	999,950	1,000,000	0	0	0	0	0	1,000,000	0	0	0	60,000	08/15/2023
038370-AA-0	Aqua Finance Trust 2019--AQFIT 2019-A A		12/15/2023	PAYDOWN		33,355	33,355	33,350	33,349	0	6	0	6	0	33,355	0	0	0	577	07/16/2040
038413-AA-8	Aqua Finance Trust 2020--AQFIT 2020-AA A		12/17/2023	PAYDOWN		280,607	280,607	280,555	280,565	0	42	0	42	0	280,607	0	0	0	2,480	07/17/2046
038923-AD-0	Arbor Realty Trust Inc-SENIOR UNSECURED		05/01/2023	MATURITY		4,000,000	4,000,000	3,988,640	3,999,070	0	930	0	930	0	4,000,000	0	0	0	112,500	05/01/2023
039482-AB-0	Archer-Daniels-Midland C-SENIOR UNSECURE		04/14/2023	JANE		3,739,000	4,000,000	3,968,920	3,976,491	0	932	0	932	0	3,977,423	0	(238,423)	(238,423)	72,583	03/27/2030
04010L-AU-7	ARES CAPITAL CORP-SENIOR UNSECURED		02/10/2023	MATURITY		2,000,000	2,000,000	1,998,420	1,999,921	0	79	0	79	0	2,000,000	0	0	0	35,000	02/10/2023
04621W-AC-4	Assured Guaranty US Hold-SENIOR UNSECURE		09/25/2023	CALL 100		660,000	660,000	658,647	659,756	0	66	0	66	0	659,822	0	178	178	40,700	07/01/2024
053332-AZ-5	AutoZone Inc-SENIOR UNSECURED		04/14/2023	JANE		1,900,340	2,000,000	1,998,660	1,998,992	0	122	0	122	0	1,999,115	0	(98,775)	(98,775)	40,667	04/15/2030

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
05533N-AJ-3	BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12		12/01/2023	PAYDOWN		21,842	21,172	18,549	20,784	0	414	0	414	0	21,842	0	0	0	494	06/01/2037
05565E-BL-8	BMW US Capital LLC-SENIOR UNSECURED		04/14/2023	JANE		1,968,260	2,000,000	1,997,080	1,997,750	0	161	0	161	0	1,997,911	0	(29,651)	(29,651)	43,575	04/09/2030
05580M-82-7	B. Riley Financial Inc-SENIOR UNSECURED		02/10/2023	VARIOUS		13,062	625	15,625	15,625	0	0	0	0	0	15,625	0	(2,563)	(2,563)	215	03/31/2026
05608V-AA-4	BX 2021-MFM1-BX 2021-MFM1 A		10/15/2023	PAYDOWN		233,738	233,738	233,738	233,738	0	0	0	0	0	233,738	0	0	0	7,514	01/15/2034
058931-AD-8	Banc of America Funding -BAFC 2006-3 2A1		11/01/2023	PAYDOWN		15,374	18,802	15,334	14,425	0	3,810	0	3,810	0	15,374	0	0	0	597	03/01/2036
058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1		11/01/2023	PAYDOWN		19,105	30,988	29,689	29,651	0	853	0	853	0	19,105	0	0	0	753	03/01/2036
05949A-H8-6	Banc of America Mortgage-BOAMS 2005-A 2A		12/01/2023	PAYDOWN		22,707	22,707	21,954	22,566	0	141	0	141	0	22,707	0	0	0	432	02/01/2035
05949A-H9-4	Banc of America Mortgage-BOAMS 2005-A 2A		12/01/2023	PAYDOWN		19,868	19,868	19,347	19,868	0	0	0	0	0	19,868	0	0	0	379	02/01/2035
05949C-GW-0	Banc of America Mortgage-BOAMS 2005-8 A9		12/01/2023	PAYDOWN		9,580	10,033	9,652	9,660	0	345	0	345	0	9,580	0	0	0	265	09/01/2035
05949C-HM-1	Banc of America Mortgage-BOAMS 2005-I 1A		12/01/2023	PAYDOWN		45,211	51,280	43,792	45,274	0	5,187	876	4,311	0	45,211	0	0	0	1,601	10/01/2035
05949C-KS-4	Banc of America Mortgage-BOAMS 2005-J 2A		12/01/2023	PAYDOWN		821	825	806	857	0	(35)	0	(35)	0	821	0	0	0	16	11/01/2035
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2		11/01/2023	PAYDOWN		29,976	29,976	32,720	32,814	0	(2,838)	0	(2,838)	0	29,976	0	0	0	1,267	01/01/2036
05951F-AB-0	Banc of America Funding -BAFC 2007-1 TA1		12/01/2023	PAYDOWN		5,854	5,749	5,462	4,545	0	1,596	0	1,596	0	5,854	0	0	0	169	01/01/2037
05951U-AC-5	Banc of America Funding -BAFC 2006-8T2 A		12/01/2023	PAYDOWN		713	771	730	559	0	207	0	207	0	713	0	0	0	12	10/01/2036
059522-AU-6	Banc of America Funding -BAFC 2007-C 1A2		11/01/2023	PAYDOWN		20,372	21,638	19,282	20,607	0	2,015	1,176	839	0	20,372	0	0	0	379	05/01/2036
05953Y-AH-4	Banc of America Funding -BAFC 2007-4 TA1		12/01/2023	PAYDOWN		7,579	7,140	6,240	6,079	0	1,307	0	1,307	0	7,579	0	0	0	153	05/01/2037
05990H-AH-6	Banc of America Funding -BAFC 2010-R2 1A		12/01/2023	PAYDOWN		29,047	30,773	19,471	18,135	0	11,946	0	11,946	0	29,047	0	0	0	1,103	08/01/2037
05990H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A		12/01/2023	PAYDOWN		23,843	23,843	23,180	23,172	0	672	0	672	0	23,843	0	0	0	647	07/01/2035
06051G-FH-7	Bank of America Corp-SUBORDINATED NOTE		02/17/2023	BOFAMLSEC		1,964,920	2,000,000	1,998,540	1,999,712	0	100	0	100	0	1,999,811	0	(34,891)	(34,891)	41,067	08/26/2024
06406Y-AA-0	Bank of New York Mellon -SUBORDINATED		03/28/2023	JANE		1,796,080	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(203,920)	(203,920)	39,783	08/23/2029
06652K-AA-1	BankUnited Inc-SENIOR UNSECURED		08/29/2023	VARIOUS		4,713,080	5,000,000	4,951,300	4,983,504	0	3,455	0	3,455	0	4,986,959	0	(273,879)	(273,879)	191,885	11/17/2025
06744D-AA-7	Barclays Mortgage Loan T-BARC 2022-NQM1		12/01/2023	PAYDOWN		98,488	98,488	96,650	96,786	0	1,703	0	1,703	0	98,488	0	0	0	2,160	07/01/2052
06744D-AB-5	Barclays Mortgage Loan T-BARC 2022-NQM1		12/01/2023	PAYDOWN		98,488	98,488	94,753	94,878	0	3,610	0	3,610	0	98,488	0	0	0	2,147	07/01/2052
07330M-AB-3	BRANCH BANKING & TRUST-SUBORDINATED		04/04/2023	VARIOUS		678,953	708,000	707,526	707,859	0	27	0	27	0	707,887	0	(28,934)	(28,934)	14,241	09/16/2025
07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A		12/01/2023	PAYDOWN		13,779	13,779	13,839	13,771	0	8	0	8	0	13,779	0	0	0	271	07/01/2034
07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4		12/01/2023	PAYDOWN		42,019	42,019	42,465	41,553	0	466	0	466	0	42,019	0	0	0	1,007	09/01/2033
07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21		12/01/2023	PAYDOWN		48,013	46,258	27,051	26,723	0	22,026	1,437	20,589	0	48,013	0	0	0	226	01/01/2047
084659-AV-3	Berkshire Hathaway Energ-SENIOR UNSECURE		04/14/2023	JANE		958,810	1,000,000	999,840	1,000,029	0	(29)	0	(29)	0	1,000,000	0	(41,190)	(41,190)	28,058	07/15/2030
090572-AQ-1	Bio-Rad Laboratories Inc-SENIOR UNSECURE		04/14/2023	JANE		5,342,758	5,910,000	5,924,674	5,923,366	0	(325)	0	(325)	0	5,923,041	0	(580,283)	(580,283)	129,380	03/15/2032
09256B-AD-9	Blackstone Holdings Fina-SENIOR UNSECURE		02/15/2023	MATURITY		3,000,000	3,000,000	3,124,710	3,001,884	0	(1,884)	0	(1,884)	0	3,000,000	0	0	0	71,250	02/15/2023
09748R-AA-6	Bojangles Issuer LLC-BOJA 2020-1A A2		10/20/2023	PAYDOWN		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	599	10/20/2050
10569J-AB-6	BRAVO Residential Fundin-BRAVO 2022-NQM3		12/01/2023	PAYDOWN		114,559	114,559	114,106	114,183	0	376	0	376	0	114,559	0	0	0	3,885	07/01/2062
11135F-BD-2	Broadcom Inc-SENIOR UNSECURED		04/14/2023	JANE		4,952,700	5,000,000	4,977,750	4,983,058	0	919	0	919	0	4,983,977	0	(31,277)	(31,277)	127,083	04/15/2030
12327F-AA-5	Business Jet Securities -BJETS 2020-1A A		12/15/2023	PAYDOWN		461,204	461,204	461,197	461,199	0	4	0	4	0	461,204	0	0	0	5,367	11/15/2035
12529L-AA-8	CFMT 2020-HB4 LLC-CFMT 2020-HB4 A		04/25/2023	PAYDOWN		1,828,413	1,828,413	1,828,412	1,818,442	0	9,971	0	9,971	0	1,828,413	0	0	0	6,856	12/26/2030
125431-AH-9	CHL Mortgage Pass-Throug-CWHL 2006-HYB4		12/01/2023	PAYDOWN		3,655	3,857	3,773	2,412	0	1,437	0	1,437	0	3,655	0	0	0	82	06/01/2036
12544D-AG-4	CHL Mortgage Pass-Throug-CWHL 2007-14 A7		10/01/2023	PAYDOWN		2,553	2,554	1,629	1,699	0	945	33	912	0	2,553	0	0	0	105	09/01/2037
12544H-BF-6	CHL Mortgage Pass-Throug-CWHL 2007-HY7 A		12/01/2023	PAYDOWN		586	433	542	734	0	(439)	0	(439)	0	586	0	0	0	(1)	11/01/2037
12545E-AK-2	CHL Mortgage Pass-Throug-CWHL 2007-J2 2A		11/01/2023	PAYDOWN		1,727	1,417	691	679	0	1,028	35	993	0	1,727	0	0	0	66	07/01/2037
12563L-AS-6	CLI Funding VI LLC-2020-3A A		12/18/2023	PAYDOWN		105,000	105,000	104,978	104,982	0	18	0	18	0	105,000	0	0	0	1,147	10/18/2045
12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1		12/01/2023	PAYDOWN		153,897	153,897	155,628	155,567	0	(1,671)	0	(1,671)	0	153,897	0	0	0	2,717	04/01/2051
12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1		12/01/2023	PAYDOWN		79,845	79,845	81,941	81,860	0	(2,015)	0	(2,015)	0	79,845	0	0	0	1,222	03/01/2051
12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1		12/01/2023	PAYDOWN		10,423	11,439	10,625	10,940	0	417	0	417	0	10,423	0	0	0	239	02/01/2037
12566U-AN-4	CitiMortgage Alternative-CMALT 2007-A2 1		12/01/2023	PAYDOWN		30,315	40,040	33,584	32,965	0	2,289	0	2,289	0	30,315	0	0	0	1,022	02/01/2037
12593F-BC-7	COMM 2015-LC21 Mortgage -COMM 2015-LC21		08/01/2023	PAYDOWN		107,881	107,881	108,585	108,072	0	(191)	0	(191)	0	107,881	0	0	0	2,177	07/01/2048
12625U-BF-9	COMM 2013-CCRE9 Mortgage-COMM 2013-CR9 A		04/01/2023	PAYDOWN		3,300,645	3,300,645	3,424,304	3,306,097	0	(5,452)	0	(5,452)	0	3,300,645	0	0	0	35,521	07/01/2045
12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A		12/01/2023	PAYDOWN		31,722	31,722	7,497	7,875	0	24,294	447	23,847	0	31,722	0	0	0	353	12/01/2036
12632Q-AW-3	COMM 2014-CCRE18 Mortgag-COMM 2014-CR18		12/01/2023	PAYDOWN		486,830	486,830	491,677	487,219	0	(389)	0	(389)	0	486,830	0	0	0	2,236	07/01/2047
12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1		12/01/2023	PAYDOWN		16,161	16,161	5,466	5,630	0	10,767	236	10,531	0	16,161	0	0	0	142	04/01/2037

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
12641T-AB-2	CSMC Series 2009-5R-CSMC 2009-5R 1A2		12/01/2023	PAYDOWN		30,493	30,493	23,247	23,579	0	6,914	0	6,914	0	30,493	0	0	0	674	06/01/2036
12646U-AK-4	CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2		12/01/2023	PAYDOWN		34,812	34,812	32,549	32,799	0	2,012	0	2,012	0	34,812	0	0	0	670	03/01/2043
12646W-AH-7	CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2		11/01/2023	PAYDOWN		26,020	26,020	24,312	24,446	0	1,573	0	1,573	0	26,020	0	0	0	534	04/01/2043
12647P-AK-4	CSMC Trust 2013-7-CSMC 2013-7 A6		12/01/2023	PAYDOWN		21,037	21,037	20,275	20,315	0	722	0	722	0	21,037	0	0	0	448	08/01/2043
126650-AW-0	CVS Pass-Through Trust-FIRST LIEN		12/10/2023	SINKING PAYMENT		106,361	106,361	106,361	106,364	0	(3)	0	(3)	0	106,361	0	0	0	3,077	01/11/2027
126670-JP-4	CHL Mortgage Pass-Throug-CWHL 2005-HYB9		12/01/2023	PAYDOWN		10,099	10,168	7,939	8,366	0	1,788	0	1,788	0	10,099	0	0	0	141	02/01/2036
126670-NY-0	CWABS Asset-Backed Certi-CWL 2005-16 2AF		12/01/2023	PAYDOWN		38,796	38,796	37,156	49,573	0	(10,778)	0	(10,778)	0	38,796	0	0	0	968	05/01/2036
126673-DR-0	CWABS Asset-Backed Certi-CWL 2004-7 MF2		12/01/2023	PAYDOWN		57,689	57,689	58,987	57,341	0	348	0	348	0	57,689	0	0	0	2,085	10/01/2034
12667F-4N-2	Alternative Loan Trust 2-CWALT 2005-7CB		12/01/2023	PAYDOWN		27,269	31,391	26,591	26,972	0	3,923	385	3,538	0	27,269	0	0	0	1,073	03/01/2038
12667F-5E-1	Alternative Loan Trust 2-CWALT 2005-6CB		12/01/2023	PAYDOWN		23,616	26,263	23,590	23,428	0	2,655	64	2,591	0	23,616	0	0	0	674	04/01/2035
12667G-AC-7	Alternative Loan Trust 2-CWALT 2005-13CB		12/01/2023	PAYDOWN		19,667	19,693	16,969	17,534	0	2,970	814	2,156	0	19,667	0	0	0	659	05/01/2035
12668A-PC-3	Alternative Loan Trust 2-CWALT 2005-54CB		12/01/2023	PAYDOWN		31,376	28,627	22,845	24,368	0	5,203	330	4,873	0	31,376	0	0	0	762	11/01/2035
126694-2H-0	CHL Mortgage Pass-Throug-CWHL 2006-10 1A		12/01/2023	PAYDOWN		2,090	1,097	633	644	0	840	0	840	0	2,090	0	0	0	58	05/01/2036
126694-4F-2	CHL Mortgage Pass-Throug-CWHL 2006-HYB3		12/01/2023	PAYDOWN		12,798	13,302	12,774	13,118	0	(142)	0	(142)	0	12,798	0	0	0	442	05/01/2036
126694-CS-5	CHL Mortgage Pass-Throug-CWHL 2005-21 A1		12/01/2023	PAYDOWN		45,182	51,385	40,842	41,066	0	9,207	118	9,089	0	45,182	0	0	0	1,605	10/01/2035
126694-D5-4	CHL Mortgage Pass-Throug-CWHL 2006-HYB2		11/01/2023	PAYDOWN		60,339	92,606	81,112	74,237	0	(13,898)	0	(13,898)	0	60,339	0	0	0	846	04/01/2036
126694-D7-0	CHL Mortgage Pass-Throug-CWHL 2006-HYB2		10/01/2023	PAYDOWN		5,942	15,850	14,465	16,194	0	(1,210)	0	(1,210)	0	5,942	0	0	0	360	04/01/2036
126694-HP-6	CHL Mortgage Pass-Throug-CWHL 2005-25 A1		10/01/2023	PAYDOWN		0	14	8	7	0	0	0	0	0	0	0	0	0	0	11/01/2035
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3		12/01/2023	PAYDOWN		12,485	11,556	8,816	8,971	0	2,797	0	2,797	0	12,485	0	0	0	317	11/01/2035
12669D-US-5	CHL Mortgage Pass-Throug-CWHL 2002-39 A1		12/01/2023	PAYDOWN		5,195	5,195	5,137	5,056	0	0	0	0	0	5,056	0	139	139	163	02/01/2033
12669F-V8-3	CHL Mortgage Pass-Throug-CWHL 2004-HYB4		01/01/2023	PAYDOWN		104	104	104	104	0	0	0	0	0	104	0	0	0	0	09/01/2034
12669G-3S-8	CHL Mortgage Pass-Throug-CWHL 2005-16 A2		12/01/2023	PAYDOWN		6,711	6,724	5,398	5,331	0	1,736	0	1,736	0	6,711	0	0	0	154	09/01/2035
12669G-4K-4	CHL Mortgage Pass-Throug-CWHL 2005-J3 1A		12/01/2023	PAYDOWN		7,826	7,827	6,384	6,366	0	1,460	0	1,460	0	7,826	0	0	0	251	09/01/2035
12669G-R4-5	CHL Mortgage Pass-Throug-CWHL 2005-15 A8		12/01/2023	PAYDOWN		8,296	8,427	5,880	5,243	0	4,714	80	4,634	0	8,296	0	0	0	169	08/01/2035
133131-AS-1	CAMDEN PROPERTY TRUST-SENIOR UNSECURED N		06/15/2023	MATURITY		2,000,000	2,000,000	1,977,560	1,998,859	0	1,141	0	1,141	0	2,000,000	0	0	0	48,750	06/15/2023
133434-AA-8	Cameron LNG LLC-SECURED		04/14/2023	JANE		891,270	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(108,730)	(108,730)	22,007	07/15/2031
14040H-BJ-3	Capital One Financial Co-SUBORDINATED		04/20/2023	VARIOUS		4,766,530	5,000,000	4,999,600	5,000,000	0	0	0	0	0	5,000,000	0	(233,470)	(233,470)	99,983	10/29/2025
14040H-BK-0	Capital One Financial Co-SUBORDINATED		04/14/2023	MORGAN		463,220	500,000	498,225	499,292	0	44	0	44	0	499,336	0	(36,116)	(36,116)	13,542	07/28/2026
141781-G#-5	Cargill Inc. Senior Note		06/30/2023	VARIOUS		105,263	105,263	123,269	105,973	0	(710)	0	(710)	0	105,263	0	0	0	7,663	06/30/2023
142339-AJ-9	Carlisle Cos Inc-SENIOR UNSECURED		04/14/2023	JANE		4,502,190	5,250,000	4,805,545	4,829,950	0	14,788	0	14,788	0	4,844,738	0	(342,548)	(342,548)	91,036	03/01/2030
14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1		12/15/2023	PAYDOWN		10,000	10,000	9,996	9,996	0	4	0	4	0	10,000	0	0	0	109	12/15/2050
14913R-2Y-2	Caterpillar Financial Se-SENIOR UNSECURE		02/17/2023	VARIOUS		2,202,498	2,200,000	2,197,184	2,197,220	0	54	0	54	0	2,197,273	0	5,225	5,225	27,331	01/17/2025
152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5		12/01/2023	PAYDOWN		113,701	113,701	113,417	113,265	0	435	0	435	0	113,701	0	0	0	3,445	06/01/2034
161546-CW-4	Chase Funding Trust Seri-CFAB 2002-3 1A5		10/01/2023	PAYDOWN		36,432	36,432	36,430	36,343	0	89	0	89	0	36,432	0	0	0	1,311	06/01/2032
16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1		12/01/2023	PAYDOWN		6,463	6,459	5,550	4,738	0	1,721	0	1,721	0	6,463	0	0	0	169	01/01/2036
16163C-AG-7	Chase Mortgage Finance T-CHASE 2006-A1 2		12/01/2023	PAYDOWN		36,406	39,434	29,088	31,184	0	7,217	0	7,217	0	36,406	0	0	0	1,332	09/01/2036
16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5		12/01/2023	PAYDOWN		20,687	22,081	20,388	20,819	0	1,635	535	1,100	0	20,687	0	0	0	460	09/01/2036
17025A-AH-5	CHL Mortgage Pass-Throug-CWHL 2006-17 A8		06/25/2023	PAYDOWN		0	13	7	7	0	1	0	1	0	0	0	0	0	0	12/25/2036
171232-AQ-4	CHUBB CORP-SR UNSECURED		04/14/2023	JANE		2,596,327	2,350,000	3,115,090	3,082,897	0	(11,925)	0	(11,925)	0	3,070,972	0	(474,645)	(474,645)	61,492	05/11/2037
172967-GT-2	Citigroup Inc-SUBORDINATED		05/15/2023	MATURITY		1,000,000	1,000,000	994,570	999,743	0	257	0	257	0	1,000,000	0	0	0	17,500	05/15/2023
172967-HB-0	CITIGROUP INC-SUBORDINATED		04/20/2023	VARIOUS		1,132,802	1,133,000	1,133,000	1,133,000	0	0	0	0	0	1,133,000	0	(198)	(198)	37,384	09/13/2025
172967-KU-4	Citigroup Inc-SUBORDINATED		03/30/2023	VARIOUS		7,527,030	8,000,000	7,911,940	7,952,667	0	1,719	0	1,719	0	7,954,385	0	(427,355)	(427,355)	226,646	07/25/2028
172967-MP-3	Citigroup Inc-SENIOR UNSECURED		04/14/2023	JANE		4,767,250	5,000,000	5,455,200	5,410,705	0	(14,956)	0	(14,956)	0	5,395,749	0	(628,499)	(628,499)	121,330	03/31/2031
17307G-ED-6	Citigroup Mortgage Loan -CMLTI 2004-HYB2		12/01/2023	PAYDOWN		10,037	10,037	9,047	9,073	0	1,087	124	963	0	10,037	0	0	0	299	03/01/2034
17312H-AF-6	Citicorp Residential Mor-CRMSI 2007-2 A6		12/01/2023	PAYDOWN		410	410	394	403	0	7	0	7	0	410	0	0	0	(30)	06/01/2037
17315X-AF-8	Citigroup Mortgage Loan -CMLTI 2009-9 2A		07/01/2023	PAYDOWN		7,845	7,845	5,943	7,084	0	761	0	761	0	7,845	0	0	0	208	11/01/2035
17323M-AE-5	Citigroup Mortgage Loan -CMLTI 2015-A B3		12/01/2023	PAYDOWN		80,589	80,589	73,236	75,051	0	5,538	0	5,538	0	80,589	0	0	0	1,687	06/01/2058
174610-AW-5	Citizens Financial Group-SUBORDINATED		03/22/2023	GOLDMAN		4,335,900	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	(1,664,100)	(1,664,100)	76,502	09/30/2032
19421U-AA-2	College Ave Student Loan-CASL 2019-A A1		12/26/2023	PAYDOWN		88,101	88,101	87,675	88,101	0	0	0	0	0	88,101	0	0	0	2,385	12/28/2048

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
19685G-AA-4	COLT Funding LLC-COLT 2022-4 A1		12/01/2023	PAYDOWN		506,469	506,469	495,706	496,626	0	9,843	0	9,843	0	506,469	0	0	0	11,674	03/01/2067
19687Y-AA-3	COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1		12/01/2023	PAYDOWN		230,048	230,048	230,047	230,044	0	3	0	3	0	230,048	0	0	0	1,784	01/01/2065
20030N-AK-7	Comcast Corp-SR UNSECURED		04/14/2023	JANE		5,764,700	5,000,000	6,813,150	6,718,324	0	(32,158)	0	(32,158)	0	6,686,166	0	(921,466)	(921,466)	138,125	11/15/2035
20030N-BP-5	COMCAST CORP-SENIOR UNSECURED		04/14/2023	JANE		972,230	1,000,000	1,052,190	1,038,748	0	(755)	0	(755)	0	1,037,994	0	(65,764)	(65,764)	29,700	08/15/2035
20030N-DG-3	Comcast Corp-SENIOR UNSECURED		04/14/2023	JANE		1,872,400	2,000,000	1,996,460	1,997,317	0	142	0	142	0	1,997,459	0	(125,059)	(125,059)	37,211	04/01/2030
200339-DX-4	Comerica Bank-SUBORDINATED		05/03/2023	MORGAN		2,617,500	3,000,000	2,981,910	2,994,917	0	566	0	566	0	2,995,483	0	(377,983)	(377,983)	92,667	07/27/2025
200340-AQ-0	Comerica Inc-SUBORDINATED		05/05/2023	MORGAN		1,480,000	2,000,000	1,995,600	1,998,495	0	88	0	88	0	1,998,583	0	(518,583)	(518,583)	60,589	07/22/2026
20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA		12/25/2023	PAYDOWN		39,007	39,007	38,996	38,997	0	10	0	10	0	39,007	0	0	0	527	10/25/2040
212168-AA-6	Continental Wind LLC-FIRST LIEN		08/31/2023	SINKING PAYMENT		82,501	82,501	82,501	82,501	0	0	0	0	0	82,501	0	0	0	3,503	02/28/2033
21872M-AA-0	CoreVest American Financ-CAFL 2018-2 A		11/01/2023	PAYDOWN		534,783	534,783	534,779	534,758	0	25	0	25	0	534,783	0	0	0	11,920	11/01/2052
22541Q-FV-9	CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 1A		12/01/2023	PAYDOWN		4,756	4,756	4,788	4,739	0	16	0	16	0	4,756	0	0	0	124	06/01/2033
22541S-PJ-1	CSFB Mortgage-Backed Tru-CSFB 2004-AR6 C		12/26/2023	PAYDOWN		10,033	10,033	7,976	8,925	0	1,108	0	1,108	0	10,033	0	0	0	236	10/25/2034
225458-2Y-3	Credit Suisse First Bost-CSFB 2005-8 9A1		12/01/2023	PAYDOWN		24,007	23,795	19,852	20,443	0	3,518	136	3,382	0	24,007	0	0	0	911	09/01/2035
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1		10/01/2023	PAYDOWN		8,902	8,902	8,558	8,174	0	826	98	728	0	8,902	0	0	0	262	08/01/2035
225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A1		08/01/2023	PAYDOWN		23,507	23,508	14,624	14,742	0	8,852	86	8,766	0	23,507	0	0	0	251	02/01/2036
22944P-AA-5	CSMC Trust 2013-TH1-CSMC 2013-TH1 A1		12/01/2023	PAYDOWN		16,659	16,659	14,959	14,866	0	1,793	0	1,793	0	16,659	0	0	0	240	02/01/2043
22966R-AF-3	CubeSmart LP-SENIOR UNSECURED		04/14/2023	JANE		869,210	1,000,000	996,230	997,261	0	97	0	97	0	997,358	0	(128,148)	(128,148)	20,250	02/15/2030
233046-AF-8	DNKN 2017-1A A2II		11/20/2023	PAYDOWN		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,008	11/20/2047
233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W		11/20/2023	PAYDOWN		32,500	32,500	32,980	32,827	0	(327)	0	(327)	0	32,500	0	0	0	813	05/20/2049
244199-BJ-3	Deere & Co-SENIOR UNSECURED		04/14/2023	JANE		2,783,940	3,000,000	2,994,330	2,995,728	0	235	0	235	0	2,995,963	0	(212,023)	(212,023)	47,275	04/15/2030
24703T-AD-8	Dell International LLC /-FIRST LIEN		07/05/2023	CA_CASH_CLOSE		923,361	957,000	1,030,038	986,017	0	(4,323)	0	(4,323)	0	981,695	0	(58,333)	(58,333)	33,894	06/15/2026
24763L-FN-5	Delta Funding Home Equit-DELHE 1999-2 A7		08/01/2023	PAYDOWN		26	26	26	26	0	0	0	0	0	26	0	0	0	0	08/01/2030
251510-DQ-3	Deutsche Alt-A Securitie-DBALT 2005-2 2A		12/25/2023	PAYDOWN		197	197	169	197	0	0	0	0	0	197	0	0	0	2	03/25/2024
254687-FQ-4	Walt Disney Co/The-SENIOR UNSECURED		04/14/2023	JANE		1,935,960	2,000,000	1,994,400	1,995,737	0	195	0	195	0	1,995,932	0	(59,972)	(59,972)	43,489	03/22/2030
25746U-DG-1	Dominion Energy Inc-SENIOR UNSECURED		04/14/2023	JANE		1,822,440	2,000,000	1,979,900	1,984,737	0	599	0	599	0	1,985,336	0	(162,896)	(162,896)	36,938	04/01/2030
25755T-AE-0	DOMINOS PIZZA MASTER ISS-SERIES 2015-1A		10/25/2023	PAYDOWN		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	559	10/25/2045
25755T-AH-3	DOMINOS PIZZA MASTER ISS-SERIES 17-1A CL		10/25/2023	PAYDOWN		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	772	07/25/2047
25755T-AL-4	Domino's Pizza Master Is-DPABS 2019-1A A		10/25/2023	PAYDOWN		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	344	10/25/2049
25755T-AM-2	Domino's Pizza Master Is-DPABS 2019-1AW		10/25/2023	PAYDOWN		35,000	35,000	35,018	35,018	0	(18)	0	(18)	0	35,000	0	0	0	703	10/25/2049
26078J-AD-2	DowDuPont Inc-SENIOR UNSECURED		02/09/2023	JANE		2,001,860	2,000,000	2,000,000	2,000,009	0	(9)	0	(9)	0	2,000,000	0	1,860	1,860	22,313	11/15/2028
26209X-AC-5	DRIVEN BRANDS FUNDING LL-HONK 2020-2A A2		10/20/2023	PAYDOWN		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	202	01/20/2051
26442E-AD-2	DUKE ENERGY OHIO INC-SECURED		09/01/2023	MATURITY		2,000,000	2,000,000	1,999,340	1,999,913	0	87	0	87	0	2,000,000	0	0	0	76,000	09/01/2023
26875P-AK-7	EOG Resources Inc-SENIOR UNSECURED NOTE		03/15/2023	MATURITY		1,000,000	1,000,000	993,810	999,845	0	155	0	155	0	1,000,000	0	0	0	13,125	03/15/2023
278865-BE-9	Ecolab Inc-SENIOR UNSECURED		04/14/2023	JANE		5,116,900	5,000,000	5,484,300	5,364,033	0	(13,574)	0	(13,574)	0	5,350,459	0	(233,559)	(233,559)	136,000	03/24/2030
28852L-AA-1	Ellington Clo III Ltd-ECLO 2018-3A A1		10/20/2023	PAYDOWN		523,700	523,700	523,700	526,628	0	(2,927)	0	(2,927)	0	523,700	0	0	0	22,977	07/20/2030
28852L-AN-3	Ellington Clo III Ltd-ECLO 2018-3A A2R		10/20/2023	PAYDOWN		837,921	837,921	837,921	837,921	0	0	0	0	0	837,921	0	0	0	37,337	07/20/2030
28932M-AA-3	Elm Road Generating Stat-SECURED NOTE		08/11/2023	SINKING PAYMENT		115,161	115,161	115,161	115,165	0	(4)	0	(4)	0	115,161	0	0	0	4,518	02/11/2030
29364W-AS-7	Entergy Louisiana LLC-SECURED		09/01/2023	MATURITY		1,000,000	1,000,000	996,890	999,733	0	267	0	267	0	1,000,000	0	0	0	40,500	09/01/2023
29365P-AP-7	Entergy Gulf States Loui-FIRST LIEN		12/05/2023	CALL 100		3,000,000	3,000,000	2,997,600	2,999,604	0	80	0	80	0	2,999,684	0	316	316	197,513	10/01/2024
30260G-AA-4	FCI Funding 2021-1 LLC-FCITL 2021-1A A		12/15/2023	PAYDOWN		443,535	443,535	443,516	443,525	0	10	0	10	0	443,535	0	0	0	2,203	04/15/2033
30291J-AJ-2	FREMF 2013-K29 Mortgage -FREMF 2013-K29		04/01/2023	PAYDOWN		2,250,000	2,250,000	1,968,012	2,225,360	0	24,640	0	24,640	0	2,250,000	0	0	0	26,623	05/01/2046
31428X-BZ-8	FedEx Corp-SENIOR UNSECURED		04/14/2023	JANE		4,876,100	5,000,000	4,987,900	4,990,870	0	378	0	378	0	4,991,248	0	(115,148)	(115,148)	90,313	05/15/2030
31677A-AB-0	Fifth Third Bank/Cincinn-SUBORDINATED		03/29/2023	GOLDMAN		1,791,180	2,000,000	1,998,020	1,999,305	0	104	0	104	0	1,999,409	0	(208,229)	(208,229)	41,922	03/15/2026
32010L-AN-4	First Eagle Commercial L-NWSTR 2016-1A A		10/25/2023	PAYDOWN		676,479	676,479	676,470	676,434	0	45	0	45	0	676,479	0	0	0	13,320	01/25/2032
32027L-AE-5	First Franklin Mortgage -FFML 2006-FF14		11/27/2023	PAYDOWN		72,784	72,784	65,005	72,179	0	605	0	605	0	72,784	0	0	0	1,685	10/25/2036
32051G-T7-0	First Horizon Alternativ-FHAMS 2006-FA1		12/01/2023	PAYDOWN		4,307	6,362	3,459	3,592	0	1,911	36	1,875	0	4,307	0	0	0	320	04/01/2036
32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5		12/01/2023	PAYDOWN		31,116	31,118	28,239	26,042	0	5,075	0	5,075	0	31,116	0	0	0	1,148	11/01/2035
32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5		12/01/2023	PAYDOWN		7,847	7,849	7,737	7,340	0	510	0	510	0	7,847	0	0	0	173	11/01/2035
32052D-AG-6	First Horizon Alternativ-FHAMS 2006-FA8		12/01/2023	PAYDOWN		1,169	1,261	993	93	0	1,150	0	1,150	0	1,169	0	0	0	21	02/01/2037

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
337915-AA-0	FIRSTMERIT CORP SUB NT		02/04/2023	MATURITY		1,000,000	1,000,000	999,680	1,000,000	0	0	0	0	0	1,000,000	0	0	0	21,750	02/04/2023
33829T-AA-4	FIVE CORNERS FUNDING TRS-UNSECURED NOTE		11/15/2023	MATURITY		3,000,000	3,000,000	2,989,710	2,998,860	0	1,140	0	1,140	0	3,000,000	0	0	0	132,570	11/15/2023
33830J-AA-3	Five Guys Funding LLC-GUYS 2017-1A A2		11/30/2023	PAYDOWN		987,500	987,500	987,500	987,500	0	0	0	0	0	987,500	0	0	0	49,744	07/25/2047
347466-AE-4	Fort Irwin Land LLC-UNSECURED		12/15/2023	SINKING PAYMENT		99,977	99,977	94,169	96,418	0	3,559	0	3,559	0	99,977	0	0	0	3,995	12/15/2035
35041J-AA-3	Foundation Finance Trust-FFIN 2019-1A A		12/15/2023	PAYDOWN		113,181	113,181	113,163	112,373	0	808	0	808	0	113,181	0	0	0	2,317	11/15/2034
35137L-AL-9	Fox Corp-SENIOR UNSECURED		04/14/2023	JANE		1,826,320	2,000,000	1,995,980	1,996,936	0	168	0	168	0	1,997,104	0	(170,784)	(170,784)	36,944	04/08/2030
35952F-AB-6	Fort Huachuca-YPG Commun-UNSECURED		12/15/2023	SINKING PAYMENT		185,551	185,551	199,746	188,933	0	(3,381)	0	(3,381)	0	185,551	0	0	0	14,844	12/15/2026
361448-AQ-6	GATX CORP-SENIOR UNSECURED NOTE		03/30/2023	MATURITY		1,000,000	1,000,000	988,940	999,633	0	367	0	367	0	1,000,000	0	0	0	19,500	03/30/2023
361448-BF-9	GATX Corp-SENIOR UNSECURED		04/14/2023	JANE		928,990	1,000,000	997,870	998,395	0	8	0	8	0	998,404	0	(69,414)	(69,414)	32,000	06/30/2030
361448-BG-7	GATX Corp-SENIOR UNSECURED		04/14/2023	JANE		705,051	900,000	805,725	812,972	0	2,688	0	2,688	0	815,660	0	(110,609)	(110,609)	6,508	06/01/2031
36197X-AK-0	GS Mortgage Securities T-GSMS 2013-GC12		04/01/2023	PAYDOWN		6,150,000	6,150,000	5,827,008	6,118,228	0	31,772	0	31,772	0	6,150,000	0	0	0	43,493	06/01/2046
3622E8-AB-1	GSAA Home Equity Trust 2-GSAA 2006-15 AF		12/01/2023	PAYDOWN		29,259	29,259	18,433	8,129	0	21,129	0	21,129	0	29,259	0	0	0	294	09/01/2036
362341-4A-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A		12/01/2023	PAYDOWN		16,772	16,213	15,512	16,031	0	(787)	0	(787)	0	16,772	0	0	0	518	01/01/2036
362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6		12/01/2023	PAYDOWN		86,626	83,226	75,424	75,544	0	6,322	0	6,322	0	86,626	0	0	0	1,916	09/01/2035
36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1		12/01/2023	PAYDOWN		18,789	18,789	18,889	18,789	0	0	0	0	0	18,789	0	0	0	423	09/01/2034
36242D-PG-2	GSR Mortgage Loan Trust -GSR 2004-14 3A2		12/01/2023	PAYDOWN		19,494	19,494	19,175	19,307	0	187	0	187	0	19,494	0	0	0	455	12/01/2034
36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6		12/01/2023	PAYDOWN		12,616	12,616	12,420	12,245	0	371	0	371	0	12,616	0	0	0	374	02/01/2035
36298G-AA-7	GSPA Monetization Trust-SECURED		12/09/2023	SINKING PAYMENT		131,186	131,186	134,158	132,453	0	(1,268)	0	(1,268)	0	131,186	0	0	0	4,634	10/09/2029
37959G-AA-5	Global Atlantic Fin Co-SENIOR UNSECURED		04/14/2023	JANE		1,780,980	2,000,000	1,996,600	1,981,943	0	789	0	789	0	1,982,731	0	(201,751)	(201,751)	44,733	10/15/2029
38141G-RD-8	GOLDMAN SACHS GROUP INC-SR UNSECURED		01/22/2023	MATURITY		700,000	700,000	697,788	699,974	0	26	0	26	0	700,000	0	0	0	12,688	01/22/2023
38141G-XG-4	Goldman Sachs Group Inc/-SENIOR UNSECURE		04/14/2023	JANE		860,080	1,000,000	959,180	962,931	0	1,382	0	1,382	0	964,313	0	(104,233)	(104,233)	18,128	02/07/2030
391382-AB-4	GREAT-WEST LIFECO FINANC-SENIOR UNSECURE		04/14/2023	JANE		1,584,500	2,000,000	1,984,360	1,986,074	0	74	0	74	0	1,986,148	0	(401,648)	(401,648)	31,125	06/03/2047
39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1		12/01/2023	PAYDOWN		10,163	10,163	10,112	10,327	0	(164)	0	(164)	0	10,163	0	0	0	237	09/01/2034
411707-AH-5	Hardee's Funding LLC-HNGRY 2020-1A A2		11/09/2023	VARIOUS		1,081,597	1,274,000	1,274,000	1,274,000	0	0	0	0	0	1,274,000	0	(192,403)	(192,403)	45,351	12/20/2050
418056-AZ-0	Hasbro Inc-SENIOR UNSECURED		04/14/2023	JANE		1,817,840	2,000,000	1,993,600	1,995,325	0	188	0	188	0	1,995,513	0	(177,673)	(177,673)	32,283	11/19/2029
42770Q-AA-0	HERO Funding Trust 2014--HERO 2014-2A A		09/20/2023	PAYDOWN		27,384	27,384	27,365	27,376	0	8	0	8	0	27,384	0	0	0	919	09/21/2040
42770R-AA-8	HERO Funding Trust 2014--HERO 2014-1A A		09/20/2023	PAYDOWN		24,038	24,038	24,037	24,048	0	(11)	0	(11)	0	24,038	0	0	0	977	09/20/2038
437076-BM-3	Home Depot Inc/The-SENIOR UNSECURED		02/09/2023	U. S. BANCORP		2,866,710	3,000,000	2,861,490	2,865,310	0	4,202	0	4,202	0	2,869,512	0	(2,802)	(2,802)	32,250	04/01/2026
43741B-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A		12/01/2023	PAYDOWN		17,915	18,881	18,755	17,851	0	902	0	902	0	17,915	0	0	0	306	04/01/2047
44329H-AG-9	HP Communities LLC-FIRST LIEN		03/15/2023	MATURITY		188,378	188,378	182,215	188,244	0	134	0	134	0	188,378	0	0	0	4,728	03/15/2023
444859-BN-1	Humana Inc-SENIOR UNSECURED		04/14/2023	JANE		2,007,920	2,000,000	1,995,760	1,996,731	0	205	0	205	0	1,996,936	0	10,984	10,984	53,354	04/01/2030
446413-AT-3	Huntington Ingalls Indus-SENIOR UNSECURE		04/14/2023	JANE		1,883,960	2,000,000	1,999,920	2,000,075	0	62	0	62	0	2,000,137	0	(116,177)	(116,177)	38,967	05/01/2030
44891A-BJ-5	Hyundai Capital America-SENIOR UNSECURED		04/06/2023	MATURITY		2,000,000	2,000,000	1,997,720	1,999,622	0	378	0	378	0	2,000,000	0	0	0	57,500	04/06/2023
45112A-AA-5	ICON BRAND HOLDINGS LLC-SERIES 2012-1A C		02/27/2023	DIRECT		350,470	350,470	350,470	120,050	0	0	0	0	0	350,470	0	0	0	2,717	01/25/2043
45254N-MZ-7	Impac CMB Trust Series 2-IMM 2005-2 1A2		12/26/2023	PAYDOWN		26,707	26,707	22,434	25,022	0	1,685	0	1,685	0	26,707	0	0	0	916	04/25/2035
45254N-NT-0	Impac CMB Trust Series 2-IMM 2005-3 M1		11/27/2023	PAYDOWN		2,603	2,197	1,065	1,693	0	525	0	525	0	2,603	0	0	0	53	08/25/2035
45687A-AJ-1	Trane Technologies Globa-SENIOR UNSECURE		03/20/2023	CALL 100		3,000,000	3,000,000	2,994,450	2,999,659	0	24	0	24	0	2,999,683	0	317	317	33,646	06/15/2023
458140-BR-0	Intel Corp-SENIOR UNSECURED		04/14/2023	JANE		1,917,300	2,000,000	1,995,900	1,996,871	0	161	0	161	0	1,997,032	0	(79,732)	(79,732)	43,983	03/25/2030
46187X-AA-3	Invitation Homes 2018-SF-IHSFR 2018-SFR4		12/17/2023	PAYDOWN		123,650	123,650	111,903	123,650	0	0	0	0	0	123,650	0	0	0	4,363	01/17/2038
462613-AP-5	IPALCO Enterprises Inc-FIRST LIEN		04/14/2023	JANE		2,774,520	3,000,000	2,997,270	2,997,962	0	170	0	170	0	2,998,132	0	(223,612)	(223,612)	59,146	05/01/2030
46590K-AD-6	JP Morgan Chase Commerci-JPMCC 2015-JP1		11/01/2023	PAYDOWN		146,562	146,562	148,026	146,942	0	(380)	0	(380)	0	146,562	0	0	0	3,530	01/01/2049
46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-		12/15/2023	PAYDOWN		39,945	39,945	39,936	39,780	0	164	0	164	0	39,945	0	0	0	862	12/15/2048
46616P-AA-1	JGWPT XXIII LLC-HENDR 2011-1A A		12/15/2023	PAYDOWN		69,625	69,625	69,607	69,607	0	18	0	18	0	69,625	0	0	0	1,817	10/15/2056
46617A-AA-3	JGWPT XXVII LLC-ASSET BKD SERIES 2012-3		12/15/2023	PAYDOWN		87,169	87,169	86,296	86,361	0	808	0	808	0	87,169	0	0	0	1,332	09/15/2065
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A		12/15/2023	PAYDOWN		45,018	45,018	44,987	44,980	0	38	0	38	0	45,018	0	0	0	796	04/15/2067
46617J-AA-4	JGWPT XXIX LLC-HENDR 2013-2A A		12/15/2023	PAYDOWN		86,901	86,901	86,880	86,899	0	1	0	1	0	86,901	0	0	0	1,762	03/15/2062
46617L-AA-9	JGWPT XXX LLC-HENDR 2013-3A A		12/15/2023	PAYDOWN		89,319	89,319	89,247	89,255	0	64	0	64	0	89,319	0	0	0	1,866	01/17/2073
46617T-AA-2	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C		12/15/2023	PAYDOWN		46,621	46,621	46,595	46,593	0	28	0	28	0	46,621	0	0	0	940	03/15/2063
46618A-AA-2	JGWPT XXXII LLC-ASSET BKD SERIES 2014-2		12/15/2023	PAYDOWN		175,496	175,496	174,090	174,292	0	1,205	0	1,205	0	175,496	0	0	0	2,201	01/17/2073

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
46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2		12/15/2023	PAYDOWN		121,300	121,300	121,593	121,569	0	(269)	0	(269)	0	121,300	0	0	0	2,050	06/15/2077
46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20		12/15/2023	PAYDOWN		229,079	229,079	227,041	228,468	0	611	0	611	0	229,079	0	0	0	3,729	09/15/2072
46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BCKD NT 15-		12/15/2023	PAYDOWN		87,264	87,264	87,437	87,402	0	(138)	0	(138)	0	87,264	0	0	0	1,810	03/15/2058
46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A		12/15/2023	PAYDOWN		25,272	25,272	25,252	25,250	0	21	0	21	0	25,272	0	0	0	528	08/16/2060
466247-RP-0	JP Morgan Mortgage Trust-JPMMT 2005-A4 2		12/01/2023	PAYDOWN		9,663	9,663	8,576	9,206	0	457	0	457	0	9,663	0	0	0	270	07/01/2035
466247-ZP-1	JP Morgan Mortgage Trust-JPMMT 2005-S3 1		08/01/2023	PAYDOWN		0	(294)	(190)	(176)	0	6	0	6	0	0	0	0	0	(12)	01/01/2036
46625H-JJ-0	JPMorgan Chase & Co-SUBORDINATED NOTE		05/01/2023	MATURITY		1,000,000	1,000,000	994,620	999,768	0	232	0	232	0	1,000,000	0	0	0	16,875	05/01/2023
46627M-AD-9	JP Morgan Alternative Lo-JPALT 2005-S1 1		11/01/2023	PAYDOWN		2,071	2,907	1,999	1,237	0	8,632	5	8,627	0	2,071	0	0	0	158	12/01/2035
46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3		12/01/2023	PAYDOWN		212,215	212,215	165,946	165,879	0	46,336	0	46,336	0	212,215	0	0	0	4,221	03/01/2036
46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1		12/01/2023	PAYDOWN		17,253	20,724	17,696	12,375	0	8,118	30	8,088	0	17,253	0	0	0	614	03/01/2036
46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1 1		12/01/2023	PAYDOWN		12,389	12,968	8,780	8,878	0	3,928	20	3,908	0	12,389	0	0	0	294	03/01/2036
46628L-AB-4	JP Morgan Mortgage Trust-JPMMT 2006-A4 1		12/01/2023	PAYDOWN		8,770	8,670	6,915	4,081	0	4,609	0	4,609	0	8,770	0	0	0	160	06/01/2036
46628V-AH-9	JP Morgan Alternative Lo-JPALT 2006-S3 A		11/01/2023	PAYDOWN		0	138,582	92,608	95,700	0	(1,536)	0	(1,536)	0	0	0	0	0	2,072	08/01/2036
46630P-AP-0	JP Morgan Mortgage Trust-JPMMT 2007-A2 3		12/01/2023	PAYDOWN		286	286	274	214	0	73	0	73	0	286	0	0	0	5	04/01/2037
46630W-AB-6	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		09/01/2023	PAYDOWN		31,410	8,997	3,809	4,952	0	13,915	31	13,884	0	31,410	0	0	0	328	06/01/2037
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1		12/01/2023	PAYDOWN		19,211	4,635	2,525	2,700	0	8,711	148	8,563	0	19,211	0	0	0	143	06/01/2037
46631N-AA-7	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		10/01/2023	PAYDOWN		7,820	7,820	4,968	4,942	0	2,901	23	2,878	0	7,820	0	0	0	127	08/01/2037
46631N-DT-3	JP Morgan Mortgage Trust-JPMMT 2007-S3 1		12/01/2023	PAYDOWN		7,242	10,760	6,206	6,234	0	3,067	11	3,056	0	7,242	0	0	0	401	08/01/2037
46632T-AA-3	JP Morgan Mortgage Trust-JPMMT 2008-R2 1		12/01/2023	PAYDOWN		50,668	50,668	40,091	46,299	0	4,369	0	4,369	0	50,668	0	0	0	1,170	07/01/2037
46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A		12/01/2023	PAYDOWN		57,642	88,256	41,677	51,188	0	20,321	0	20,321	0	57,642	0	0	0	3,077	04/01/2037
46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A		12/01/2023	PAYDOWN		61,615	61,615	43,331	50,666	0	10,949	0	10,949	0	61,615	0	0	0	1,742	03/01/2039
466365-AD-5	Jack in the Box Funding -JACK 2022-1A A2		11/25/2023	VARIOUS		1,395,634	1,547,500	1,547,500	1,547,500	0	0	0	0	0	1,547,500	0	(151,866)	(151,866)	51,323	02/26/2052
46639J-AE-0	JP Morgan Chase Commerci-JPMCC 2013-C10		01/01/2023	PAYDOWN		483,548	483,548	449,926	483,548	0	0	0	0	0	483,548	0	0	0	911	12/01/2047
46639Y-AQ-0	JP Morgan Chase Commerci-JPMCC 2013-LC11		05/01/2023	PAYDOWN		797,410	797,410	743,585	796,232	0	1,178	0	1,178	0	797,410	0	0	0	6,202	04/01/2046
46651G-AC-3	JP Morgan Mortgage Trust-JPMMT 2019-7 A3		12/01/2023	PAYDOWN		10,432	10,432	10,563	10,572	0	(140)	0	(140)	0	10,432	0	0	0	144	02/01/2050
472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A		12/26/2023	PAYDOWN		74,943	106,917	98,569	99,369	0	5,815	0	5,815	0	74,943	0	0	0	7,299	06/25/2047
472321-AD-0	Jefferies Resecuritizati-JMAC 2008-R2 2A		12/01/2023	PAYDOWN		15,258	15,258	6,587	11,089	0	4,169	0	4,169	0	15,258	0	0	0	356	01/01/2037
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A		09/01/2023	PAYDOWN		0	5	1	1	0	3	0	3	0	0	0	0	0	0	01/01/2037
472321-AJ-7	Jefferies Resecuritizati-JMAC 2008-R2 3A		07/01/2023	PAYDOWN		22,569	22,569	17,848	22,569	0	0	0	0	0	22,569	0	0	0	279	01/01/2039
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A		12/01/2023	PAYDOWN		14,273	15,317	5,449	8,605	0	6,072	0	6,072	0	14,273	0	0	0	488	01/01/2039
47233D-AB-7	Jefferies Resecuritizati-JMAC 2009-R11 1		12/01/2023	PAYDOWN		21,617	62,751	8,897	40,053	0	(11,234)	1,671	(12,905)	0	21,617	0	0	0	2,108	09/01/2036
47760Q-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2		10/30/2023	PAYDOWN		8,000	8,000	8,000	8,000	0	0	0	0	0	8,000	0	0	0	242	07/30/2047
478111-AB-3	JOHNS HOPKINS HEALTH SYS-SENIOR UNSECURE		05/15/2023	MATURITY		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	13,835	05/15/2023
48669R-AA-9	Great Lakes Kcap F3c Sen-KCAP 2017-1A A		12/20/2023	PAYDOWN		1,076,817	1,076,817	1,076,929	1,084,644	0	(7,826)	0	(7,826)	0	1,076,817	0	0	0	48,900	12/20/2029
49327M-2K-9	KeyBank NA/Cleveland OH-SENIOR UNSECURED		05/04/2023	VARIOUS		4,588,306	5,000,000	4,988,150	4,996,776	0	460	0	460	0	4,997,236	0	(408,930)	(408,930)	71,958	06/01/2025
49327V-2A-1	KeyBank NA/Cleveland OH-SUBORDINATED		05/08/2023	OPPENHEIMER AND CO		2,595,000	3,000,000	2,992,680	2,997,257	0	321	0	321	0	2,997,579	0	(402,579)	(402,579)	48,167	05/20/2026
494550-BM-7	Kinder Morgan Energy Par-SENIOR UNSECURE		02/15/2023	MATURITY		1,000,000	1,000,000	995,980	999,921	0	79	0	79	0	1,000,000	0	0	0	17,250	02/15/2023
50209T-AA-8	LMREC 2019-CRE3 Inc-LMREC 2019-CRE3 A		12/22/2023	PAYDOWN		1,413,464	1,413,464	1,413,464	1,413,464	0	0	0	0	0	1,413,464	0	0	0	59,205	12/22/2035
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A		12/15/2023	PAYDOWN		151,736	151,736	148,792	151,115	0	621	0	621	0	151,736	0	0	0	3,566	01/15/2042
525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1		12/26/2023	PAYDOWN		104,697	104,697	89,287	95,361	0	9,336	0	9,336	0	104,697	0	0	0	1,714	02/25/2036
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1		12/01/2023	PAYDOWN		9,935	10,485	6,772	7,106	0	3,016	0	3,016	0	9,935	0	0	0	222	01/01/2037
52532X-AF-2	Leidos Inc-SENIOR UNSECURED		04/14/2023	JANE		943,110	1,000,000	987,160	990,038	0	355	0	355	0	990,393	0	(47,283)	(47,283)	18,594	05/15/2030
527288-BE-3	Jefferies Financial Grou-SENIOR UNSECURE		10/18/2023	MATURITY		3,000,000	3,000,000	2,959,230	2,995,754	0	4,246	0	4,246	0	3,000,000	0	0	0	165,000	10/18/2023
548661-CZ-8	Lowe's Cos Inc-SENIOR UNSECURED		09/15/2023	MATURITY		2,000,000	2,000,000	1,988,020	1,998,958	0	1,042	0	1,042	0	2,000,000	0	0	0	77,500	09/15/2023
548661-DU-8	Lowe's Cos Inc-SENIOR UNSECURED		04/14/2023	JANE		3,754,096	3,800,000	3,915,586	3,906,703	0	(3,832)	0	(3,832)	0	3,902,871	0	(148,775)	(148,775)	86,925	04/15/2030
55266C-XM-3	West Loop BC-SUBORDINATED		03/01/2023	CALL 100		3,000,000	3,000,000	3,000,000	3,000,000	0	19	0	19	0	3,000,019	0	(19)	(19)	49,752	12/01/2027
55282X-AA-8	MF1 Multifamily Housing -MF1 2021-FL5 A		10/17/2023	PAYDOWN		1,327,678	1,327,678	1,327,678	1,327,678	0	0	0	0	0	1,327,678	0	0	0	45,060	07/15/2036
55903V-AG-8	Magallanes Inc-SENIOR UNSECURED		05/01/2023	EXCHANGE OFFER		9,558,595	10,000,000	9,485,400	9,524,325	0	34,270	0	34,270	0	9,558,595	0	0	0	235,731	03/15/2027
55903V-AJ-2	Warnermedia Holdings Inc-SENIOR UNSECURE		05/01/2023	EXCHANGE OFFER		858,382	1,000,000	849,140	851,925	0	6,457	0	6,457	0	858,382	0	0	0	25,450	03/15/2029

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
57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A		12/01/2023	PAYDOWN		7,999	7,999	5,704	5,938	0	2,237	176	2,061	0	7,999	0	0	0	313	05/01/2036
57645T-AA-5	MASTR Adjustable Rate Mo-MARM 2007-HF2 A		12/26/2023	PAYDOWN		197,069	197,069	178,224	195,495	0	1,574	0	1,574	0	197,069	0	0	0	2,182	09/25/2037
57772K-AD-3	Maxim Integrated Product-SENIOR UNSECURE		04/26/2023	CALL 100		2,000,000	2,000,000	1,998,480	1,999,265	0	13	0	13	0	1,999,278	0	722	722	25,108	06/15/2027
58013M-FQ-2	McDonald's Corp-SENIOR UNSECURED		04/14/2023	JANE		950,150	1,000,000	992,660	994,342	0	156	0	156	0	994,498	0	(44,348)	(44,348)	28,700	07/01/2030
585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1		12/01/2023	PAYDOWN		184,056	184,056	186,319	186,312	0	(2,255)	0	(2,255)	0	184,056	0	0	0	2,540	04/01/2051
59020U-W4-3	MERRILL LYNCH MORTGAGE I-SERIES 2005-A9C		11/01/2023	PAYDOWN		25,817	34,568	13,495	10,913	0	20,222	0	20,222	0	25,817	0	0	0	465	12/01/2035
594918-BS-2	MICROSOFT CORP-SENIOR UNSECURED		04/14/2023	JANE		2,779,920	3,000,000	2,988,390	2,991,334	0	115	0	115	0	2,991,449	0	(211,529)	(211,529)	71,875	08/08/2036
59748T-AA-7	MIDLAND COGEN VENTURE-SENIOR SECURED NOT		09/15/2023	SINKING PAYMENT		113,615	113,615	113,615	113,616	0	(1)	0	(1)	0	113,615	0	0	0	5,112	03/15/2025
61690A-AD-6	Morgan Stanley Bank of A-MSBAM 2015-C27		12/01/2023	PAYDOWN		14,324	14,324	14,633	14,392	0	(67)	0	(67)	0	14,324	0	0	0	286	12/01/2047
61690Q-AD-1	Morgan Stanley Bank of A-MSBAM 2015-C23		01/01/2023	PAYDOWN		33,335	33,335	34,674	33,672	0	(337)	0	(337)	0	33,335	0	0	0	96	07/01/2050
617446-8U-6	Morgan Stanley-SENIOR UNSECURED		04/14/2023	JANE		3,305,526	4,200,000	3,679,329	3,715,211	0	13,621	0	13,621	0	3,728,833	0	(423,307)	(423,307)	51,279	02/13/2032
61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A		12/01/2023	PAYDOWN		21,373	21,373	6,612	6,842	0	15,005	474	14,531	0	21,373	0	0	0	165	10/01/2046
61751M-AU-8	Morgan Stanley Mortgage -MSM 2007-10XS A		12/01/2023	PAYDOWN		80,124	80,124	72,988	72,871	0	7,254	0	7,254	0	80,124	0	0	0	663	02/01/2037
61754P-AA-2	Morgan Stanley Mortgage -MSM 2007-8XS A1		12/01/2023	PAYDOWN		32,699	32,699	20,846	20,122	0	12,577	0	12,577	0	32,699	0	0	0	404	04/01/2037
61915R-AB-2	MortgageIT Trust 2005-2-MHL 2005-2 1A2		12/25/2023	PAYDOWN		10,013	10,013	5,507	8,441	0	1,572	0	1,572	0	10,013	0	0	0	370	05/25/2035
62942K-AA-4	NRP Mortgage Trust 2013--NRPMT 2013-1 A1		12/01/2023	PAYDOWN		87,126	87,126	83,205	83,935	0	3,191	0	3,191	0	87,126	0	0	0	1,565	07/01/2043
62955M-AA-4	NRZ FHT Excess LLC-NZES 2020-FHT1 A		12/25/2023	PAYDOWN		439,638	439,638	439,627	439,555	0	82	0	82	0	439,638	0	0	0	11,948	11/25/2025
62957H-AH-8	Nabors Industries Inc-SENIOR UNSECURED		03/07/2023	CALL 102.25		719,840	704,000	676,410	688,653	0	1,203	0	1,203	0	689,856	0	29,984	29,984	38,016	02/01/2025
631005-BJ-3	Narragansett Electric Co-SENIOR UNSECURE		04/14/2023	JANE		917,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(82,500)	(82,500)	17,824	04/09/2030
636180-BL-4	NATIONAL FUEL GAS CO-SENIOR UNSECURED NO		03/01/2023	MATURITY		1,400,000	1,400,000	1,396,262	1,399,882	0	118	0	118	0	1,400,000	0	0	0	26,250	03/01/2023
64016N-AC-1	Neighborly Issuer 2022-1-NBLY 2022-1A A2		10/30/2023	PAYDOWN		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	1,617	01/30/2052
643528-AB-8	New Century Alternative -NCAMT 2006-ALT1		12/01/2023	PAYDOWN		1,142	1,142	276	281	0	869	7	862	0	1,142	0	0	0	10	07/01/2036
643529-AC-4	New Century Alternative -NCAMT 2006-ALT2		12/01/2023	PAYDOWN		3,778	3,778	719	752	0	3,079	53	3,026	0	3,778	0	0	0	23	10/01/2036
643529-AD-2	New Century Alternative -NCAMT 2006-ALT2		12/01/2023	PAYDOWN		1,889	1,889	1,256	390	0	1,499	0	1,499	0	1,889	0	0	0	11	10/01/2036
650119-AA-8	New York University-UNSECURED		07/01/2023	CALL 100		208,000	208,000	215,032	211,583	0	171	0	171	0	211,754	0	(3,754)	(3,754)	10,891	07/01/2032
65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2		12/01/2023	PAYDOWN		13,908	13,908	5,203	5,271	0	8,761	123	8,638	0	13,908	0	0	0	190	01/01/2036
65538P-AA-6	Nomura Asset Acceptance -NAA 2007-1 1A1A		12/01/2023	PAYDOWN		16,931	16,254	16,160	8,269	0	20,375	0	20,375	0	16,931	0	0	0	732	03/01/2047
65539C-AK-2	Nomura Resecuritization -NMRR 2011-4RA 1		09/01/2023	PAYDOWN		16,198	15,325	12,734	13,111	0	2,087	0	2,087	0	16,198	0	0	0	298	12/01/2036
666807-BS-0	Northrop Grumman Corp-SENIOR UNSECURED		04/14/2023	JANE		1,991,860	2,000,000	1,991,980	1,993,919	0	281	0	281	0	1,994,200	0	(2,340)	(2,340)	40,822	05/01/2030
67021C-AP-2	NSTAR Electric Co-SENIOR UNSECURED		04/14/2023	JANE		969,790	1,000,000	994,520	995,821	0	179	0	179	0	996,000	0	(26,210)	(26,210)	21,615	04/01/2030
67098A-AM-1	OBX 2019-INV1 Trust-OBX 2019-INV1 A12		12/01/2023	PAYDOWN		112,532	112,532	102,967	104,514	0	8,018	0	8,018	0	112,532	0	0	0	2,870	11/01/2048
67103H-AJ-6	O'Reilly Automotive Inc-SENIOR UNSECURED		04/14/2023	JANE		1,922,200	2,000,000	1,999,180	1,999,369	0	90	0	90	0	1,999,460	0	(77,260)	(77,260)	45,967	04/01/2030
67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A		12/20/2023	PAYDOWN		16,402	16,402	16,402	16,402	0	0	0	0	0	16,402	0	0	0	156	11/20/2050
67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL		12/20/2023	PAYDOWN		16,402	16,402	16,396	16,399	0	4	0	4	0	16,402	0	0	0	186	11/20/2050
67190A-AA-4	Oak Street Investment Gr-OAKIG 2021-1A A		12/20/2023	PAYDOWN		22,686	22,686	22,682	22,684	0	2	0	2	0	22,686	0	0	0	176	01/20/2051
67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A		12/20/2023	PAYDOWN		18,149	18,149	18,146	18,147	0	1	0	1	0	18,149	0	0	0	183	01/20/2051
67448Q-AC-5	OBX 2019-EXP1 Trust-OBX 2019-EXP1 1A3		12/01/2023	PAYDOWN		32,176	32,176	32,016	31,958	0	218	0	218	0	32,176	0	0	0	531	01/01/2059
678858-BU-4	Oklahoma Gas & Electric -SENIOR UNSECURE		04/14/2023	JANE		914,050	1,000,000	997,070	997,901	0	89	0	89	0	997,989	0	(83,939)	(83,939)	19,525	03/15/2030
679574-AG-8	Old Dominion Electric Co-FIRST LIEN		12/01/2023	SINKING PAYMENT		83,333	83,333	92,021	86,439	0	(3,106)	0	(3,106)	0	83,333	0	0	0	2,588	12/01/2028
681936-BJ-8	Omega Healthcare Investo-SENIOR UNSECURE		08/01/2023	MATURITY		206,000	206,000	205,462	205,946	0	54	0	54	0	206,000	0	0	0	9,013	08/01/2023
68233J-BU-7	Oncor Electric Delivery -FIRST LIEN		04/14/2023	JANE		1,796,000	2,000,000	1,997,820	1,998,468	0	66	0	66	0	1,998,535	0	(202,535)	(202,535)	23,375	05/15/2030
68268N-AL-7	ONEOK Partners LP-SENIOR UNSECURED		02/27/2023	CALL 100		1,500,000	1,500,000	1,499,400	1,500,000	0	0	0	0	0	1,500,000	0	0	0	33,750	09/15/2023
68389X-AS-4	ORACLE CORP-SR UNSECURED		07/15/2023	MATURITY		3,000,000	3,000,000	2,972,940	2,998,254	0	1,746	0	1,746	0	3,000,000	0	0	0	108,750	07/15/2023
693456-AA-3	PMT Loan Trust 2013-J1-PMTLT 2013-J1 A1		12/01/2023	PAYDOWN		30,603	30,603	29,819	29,842	0	761	0	761	0	30,603	0	0	0	645	09/01/2043
69349L-AM-0	PNC Bank NA-SUBORDINATED		07/25/2023	MATURITY		2,000,000	2,000,000	1,994,400	1,999,603	0	397	0	397	0	2,000,000	0	0	0	76,000	07/25/2023
69352P-AQ-6	PPL Capital Funding Inc-SENIOR UNSECURED		04/14/2023	JANE		1,884,400	2,000,000	1,999,320	1,999,490	0	110	0	110	0	1,999,601	0	(115,201)	(115,201)	41,938	04/15/2030
69354W-AC-0	PNMAC GMSR ISSUER TRUST -PNMSR 2018-GT1		12/19/2023	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	174,235	02/25/2025
693684-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1		12/01/2023	PAYDOWN		30,262	30,262	30,939	31,172	0	(909)	0	(909)	0	30,262	0	0	0	728	01/01/2050
69374X-AA-8	PSMC 2019-2 Trust-PSMC 2019-2 A1		11/01/2023	PAYDOWN		20,482	20,482	20,891	21,188	0	(706)	0	(706)	0	20,482	0	0	0	302	10/01/2049

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
69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1		12/01/2023	PAYDOWN		12,803	12,803	12,989	13,105	0	(303)	0	(303)	0	12,803	0	0	0	273	11/01/2049
709599-BH-6	Penske Truck Leasing Co -SENIOR UNSECURE		04/14/2023	JANE		885,590	1,000,000	995,540	996,852	0	143	0	143	0	996,995	0	(111,405)	(111,405)	15,540	11/01/2029
717081-DH-3	PFIZER INC-SR UNSECURED		06/15/2023	MATURITY		1,000,000	1,000,000	981,920	999,038	0	962	0	962	0	1,000,000	0	0	0	15,000	06/15/2023
720198-AC-4	Piedmont Operating Partn-SENIOR UNSECURE		06/01/2023	MATURITY		1,000,000	1,000,000	996,010	999,795	0	205	0	205	0	1,000,000	0	0	0	17,000	06/01/2023
743315-AL-7	PROGRESSIVE CORP-SENIOR UNSECURED		04/14/2023	JANE		1,571,276	1,400,000	1,802,822	1,776,632	0	(9,723)	0	(9,723)	0	1,766,909	0	(195,633)	(195,633)	33,299	12/01/2032
743315-AW-3	Progressive Corp/The-SENIOR UNSECURED		04/14/2023	JANE		1,841,420	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(158,580)	(158,580)	35,911	03/26/2030
74331C-AA-6	Progress Residential 202-PROG 2020-SFR1		04/01/2023	PAYDOWN		3,993	3,993	3,993	3,992	0	1	0	1	0	3,993	0	0	0	17	04/01/2037
74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A		12/01/2023	PAYDOWN		376,539	376,539	373,126	373,168	0	3,371	0	3,371	0	376,539	0	0	0	4,769	04/01/2051
744320-AY-8	Prudential Financial Inc-SENIOR UNSECURE		04/14/2023	JANE		4,189,920	5,250,000	5,279,348	5,276,443	0	(278)	0	(278)	0	5,276,166	0	(1,086,246)	(1,086,246)	74,602	12/07/2047
74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A		12/01/2023	PAYDOWN		8,049	9,512	8,767	8,881	0	534	32	502	0	8,049	0	0	0	150	03/01/2037
74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A		12/27/2023	PAYDOWN		53,743	53,743	50,451	46,609	0	7,372	0	7,372	0	53,743	0	0	0	1,020	10/26/2034
74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A		12/01/2023	PAYDOWN		17,687	17,687	8,170	10,966	0	6,721	0	6,721	0	17,687	0	0	0	370	06/01/2037
74928F-AY-6	RBSSP Resecuritization T-RBSSP 2009-3 6A		12/01/2023	PAYDOWN		(1)	8,581	5,245	1,635	0	3,661	0	3,661	0	(1)	0	0	0	245	03/01/2036
74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5		12/01/2023	PAYDOWN		31,329	28,665	20,300	24,996	0	4,498	0	4,498	0	31,329	0	0	0	615	08/01/2036
749357-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1		12/01/2023	PAYDOWN		15,032	15,032	15,264	15,401	0	(369)	0	(369)	0	15,032	0	0	0	341	09/01/2049
749389-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1		12/01/2023	PAYDOWN		58,602	58,602	55,965	53,773	0	4,829	0	4,829	0	58,602	0	0	0	1,221	02/01/2050
749607-AC-1	RLI Corp-SENIOR UNSECURED		09/15/2023	MATURITY		1,000,000	1,000,000	997,140	999,718	0	282	0	282	0	1,000,000	0	0	0	48,750	09/15/2023
74968R-AA-3	RMF Proprietary Issuance-RPIT 2019-1 A		12/25/2023	PAYDOWN		153,833	153,833	152,642	152,940	0	894	0	894	0	153,833	0	0	0	3,336	10/25/2063
74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A		12/25/2023	PAYDOWN		62,685	62,685	62,685	62,685	0	0	0	0	0	62,685	0	0	0	1,450	04/26/2060
75115D-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13		12/25/2023	PAYDOWN		18,105	28,562	20,819	22,133	0	3,647	242	3,405	0	18,105	0	0	0	660	09/25/2036
75116C-ET-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6		12/01/2023	PAYDOWN		13,885	17,602	10,494	10,986	0	5,149	0	5,149	0	13,885	0	0	0	393	04/01/2037
75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A		12/01/2023	PAYDOWN		89,192	112,549	105,197	107,149	0	4,093	79	4,014	0	89,192	0	0	0	1,731	07/01/2037
75575J-AA-3	Ready Capital Mortgage F-RCMT 2020-FL4 A		06/26/2023	PAYDOWN		1,650,745	1,650,745	1,650,745	1,650,745	0	0	0	0	0	1,650,745	0	0	0	57,330	02/25/2035
75971F-AY-9	RENAISSANCE HOME EQUITY -RAMC 2007-3W AF		12/01/2023	PAYDOWN		35,753	35,753	25,742	27,810	0	7,943	0	7,943	0	35,753	0	0	0	592	09/01/2037
759950-EM-6	Renaissance Home Equity -RAMC 2004-4 AF5		12/01/2023	PAYDOWN		89,417	89,417	80,727	80,948	0	8,470	0	8,470	0	89,417	0	0	0	1,882	02/01/2035
76042E-AA-7	Republic Finance Issuanc-REPS 2020-A A		12/20/2023	PAYDOWN		247,577	247,577	247,534	247,555	0	22	0	22	0	247,577	0	0	0	5,887	11/20/2030
760759-AM-2	Republic Services Inc-SENIOR UNSECURED		05/15/2023	MATURITY		1,092,000	1,092,000	1,089,117	1,091,847	0	153	0	153	0	1,092,000	0	0	0	25,935	05/15/2023
761118-KH-0	RALI Series 2005-QS15 Tr-RALI 2005-QS15		12/01/2023	PAYDOWN		11,586	12,569	11,539	8,714	0	4,083	0	4,083	0	11,586	0	0	0	234	10/01/2035
761118-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A		12/01/2023	PAYDOWN		23,676	27,780	25,177	25,760	0	1,571	30	1,541	0	23,676	0	0	0	718	01/01/2036
761118-UG-1	RALI Series 2006-QS2 Tru-RALI 2006 QS2 1		12/01/2023	PAYDOWN		12,826	15,711	15,052	15,363	0	249	78	171	0	12,826	0	0	0	266	02/01/2036
761118-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1		12/01/2023	PAYDOWN		7,180	10,903	10,896	9,197	0	1,588	0	1,588	0	7,180	0	0	0	221	02/01/2036
76112B-NM-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1		12/01/2023	PAYDOWN		193,156	189,092	168,323	169,599	0	10,665		10,665	0	193,156	0	0	0	3,340	05/01/2035
76971E-AA-2	RMF Buyout Issuance Trus-RBIT 2020-HB1 A		12/25/2023	PAYDOWN		1,258,436	1,258,436	1,258,434	1,262,802	0	(4,366)	0	(4,366)	0	1,258,436	0	0	0	9,841	10/25/2050
808513-BC-8	Charles Schwab Corp/The-SENIOR UNSECURED		04/14/2023	JANE		968,240	1,000,000	998,580	998,902	0	69	0	69	0	998,971	0	(30,731)	(30,731)	26,465	03/22/2030
81721M-AK-5	Diversified Healthcare T-SENIOR UNSECURE		05/09/2023	SEAPORT GROUP		1,270,500	1,400,000	1,395,576	1,399,271	0	237	0	237	0	1,399,507	0	(129,007)	(129,007)	35,097	05/01/2024
81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1		12/01/2023	PAYDOWN		80,433	80,433	81,841	82,005	0	(1,571)	0	(1,571)	0	80,433	0	0	0	2,004	12/01/2049
81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2		12/01/2023	PAYDOWN		33,568	33,568	31,780	31,977	0	1,592	0	1,592	0	33,568	0	0	0	624	05/01/2043
81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1		12/01/2023	PAYDOWN		20,742	20,742	20,463	20,484	0	258	0	258	0	20,742	0	0	0	371	09/01/2043
81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A		12/01/2023	PAYDOWN		26,206	26,206	23,476	23,585	0	2,621	0	2,621	0	26,206	0	0	0	294	02/01/2043
81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1		12/01/2023	PAYDOWN		30,756	30,756	31,400	31,816	0	(1,060)	0	(1,060)	0	30,756	0	0	0	818	11/01/2049
81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1		12/01/2023	PAYDOWN		43,153	43,153	44,218	44,937	0	(1,784)	0	(1,784)	0	43,153	0	0	0	840	03/01/2050
817743-AA-5	SERVPRO Master Issuer LL-SPRO 2019-1A A2		10/25/2023	PAYDOWN		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	243	10/25/2049
83546D-AL-2	Sonic Capital LLC-SONIC 2020-1AW A2IW		11/20/2023	PAYDOWN		7,500	7,500	7,631	7,625	0	(125)	0	(125)	0	7,500	0	0	0	117	01/20/2050
83546D-AM-0	Sonic Capital LLC-SONIC 2020-1AW A21W		11/20/2023	PAYDOWN		12,500	12,500	13,284	13,113	0	(613)	0	(613)	0	12,500	0	0	0	157	01/20/2050
83611M-JX-7	Soundview Home Loan Trus-SVHE 2005-OPT4		12/26/2023	PAYDOWN		182,101	182,101	139,307	181,472	0	630	0	630	0	182,101	0	0	0	3,676	12/25/2035
84610W-AB-1	LifeStorage LP/CA-SENIOR UNSECURED		07/25/2023	EXCHANGE OFFER		2,994,483	3,000,000	2,983,410	2,993,545	0	938	0	938	0	2,994,483	0	0	0	112,000	07/01/2026
84858D-AA-6	SPIRIT AIR 2015-1 PTT A-SECURED		10/01/2023	SINKING PAYMENT		48,286	48,286	48,286	48,303	0	(17)	0	(17)	0	48,286	0	0	0	1,485	04/01/2028
84858W-AA-4	Spirit Airlines Pass Thr-FIRST LIEN		08/15/2023	SINKING PAYMENT		56,846	56,846	56,846	56,862	0	(16)	0	(16)	0	56,846	0	0	0	1,439	02/15/2030
855244-AD-1	Starbucks Corp-SENIOR UNSECURED		10/01/2023	MATURITY		2,000,000	2,000,000	1,999,280	1,999,905	0	95	0	95	0	2,000,000	0	0	0	77,000	10/01/2023

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
855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1		12/01/2023	PAYDOWN		14,581	14,581	12,802	12,677	0	1,941	37	1,904	0	14,581	0	0	0	371	01/01/2037
857477-BD-4	State Street Corp-SENIOR UNSECURED		04/14/2023	JANE		1,955,720	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(44,280)	(44,280)	31,058	12/03/2029
857477-BF-9	State Street Corp-SUBORDINATED		04/14/2023	JANE		1,748,160	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(251,840)	(251,840)	28,121	11/01/2034
86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1		12/20/2023	PAYDOWN		33,791	33,791	33,774	33,784	0	7	0	7	0	33,791	0	0	0	729	10/20/2046
86212V-AD-6	Store Master Funding I-V-STR 2018-1A A1		12/20/2023	PAYDOWN		20,000	20,000	19,995	19,998	0	1	0	1	0	20,000	0	0	0	429	10/20/2048
86213C-AB-1	STORE MASTER FUNDING LLC-SERIES 2015-1A		12/20/2023	PAYDOWN		5,000	5,000	4,920	4,978	0	22	0	22	0	5,000	0	0	0	113	04/20/2045
863579-VW-5	Structured Adjustable Ra-SARM 2005-17 5A		11/25/2023	PAYDOWN		13,277	13,281	9,280	8,256	0	5,023	0	5,023	0	13,277	0	0	0	407	08/25/2035
863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18		11/01/2023	PAYDOWN		40,691	43,334	29,853	29,568	0	11,241	406	10,835	0	40,691	0	0	0	0	09/01/2035
86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1		11/01/2023	PAYDOWN		19,449	23,418	17,466	17,651	0	5,000	276	4,724	0	19,449	0	0	0	446	05/01/2036
86363B-AA-3	Structured Asset Securit-SASC 2007-RM1 A		03/27/2023	PAYDOWN		1,038,105	1,038,105	981,009	990,723	0	47,382	0	47,382	0	1,038,105	0	0	0	6,780	05/25/2047
86363G-AF-1	Structured Adjustable Ra-SARM 2007-3 3A1		08/01/2023	PAYDOWN		29,648	31,599	15,766	15,778	0	14,834	0	14,834	0	29,648	0	0	0	383	04/01/2047
86787G-AJ-1	SunTrust Bank/Atlanta GA-SUBORDINATED		03/30/2023	SUNTRUST CAPITAL MAR		1,835,200	2,000,000	1,989,880	1,996,216	0	271	0	271	0	1,996,488	0	(161,288)	(161,288)	25,300	05/15/2026
869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL		12/15/2023	PAYDOWN		39,153	39,153	39,133	39,138	0	15	0	15	0	39,153	0	0	0	913	01/15/2071
87165B-AD-5	SYNCHRONY FINANCIAL-SENIOR UNSECURED		05/18/2023	VARIOUS		939,970	1,000,000	998,060	999,627	0	62	0	62	0	999,689	0	(59,719)	(59,719)	32,416	08/15/2024
871829-BL-0	Sysco Corp-SENIOR UNSECURED		04/14/2023	JANE		1,409,856	1,326,000	1,323,242	1,323,830	0	163	0	163	0	1,323,993	0	85,864	85,864	43,174	04/01/2030
87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2		12/26/2023	PAYDOWN		59,068	59,068	14,930	15,508	0	44,361	801	43,560	0	59,068	0	0	0	425	03/25/2037
87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3		12/01/2023	PAYDOWN		63,262	63,262	19,398	20,289	0	44,260	1,287	42,973	0	63,262	0	0	0	654	03/01/2037
87342R-AF-1	Taco Bell Funding LLC-BELL 2018-1AW A2W		08/25/2023	PAYDOWN		7,500	7,500	7,500	7,501	0	(1)	0	(1)	0	7,500	0	0	0	172	11/25/2048
88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE		12/26/2023	PAYDOWN		36,498	36,498	31,153	39,238	0	(2,740)	0	(2,740)	0	36,498	0	0	0	1,425	01/25/2038
88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT		12/26/2023	PAYDOWN		51,245	51,245	26,647	33,748	0	17,497	0	17,497	0	51,245	0	0	0	449	08/25/2038
882508-AW-4	Texas Instruments Inc-SENIOR UNSECURED		05/01/2023	MATURITY		2,000,000	2,000,000	1,961,460	1,998,534	0	1,466	0	1,466	0	2,000,000	0	0	0	22,500	05/01/2023
88579Y-BN-0	3M Co-SENIOR UNSECURED		04/14/2023	JANE		1,831,880	2,000,000	1,993,620	1,995,195	0	227	0	227	0	1,995,422	0	(163,542)	(163,542)	31,008	04/15/2030
891906-AB-5	Global Payments Inc-SENIOR UNSECURED		06/01/2023	MATURITY		1,000,000	1,000,000	992,400	999,608	0	392	0	392	0	1,000,000	0	0	0	18,750	06/01/2023
89236T-KK-0	Toyota Motor Credit Corp-SENIOR UNSECURE		03/29/2023	TRADEWEB		5,104,700	5,000,000	5,053,050	5,051,165	0	(4,165)	0	(4,165)	0	5,047,000	0	57,700	57,700	105,750	11/10/2025
89655Y-AA-4	TRINITY RAIL LEASING L.P-SERIES 2009-1A		12/16/2023	PAYDOWN		134,585	134,585	134,585	134,600	0	(15)	0	(15)	0	134,585	0	0	0	4,756	11/16/2039
89656C-AA-1	Trinity Rail Leasing 201-TRL 2010-1A A		12/16/2023	PAYDOWN		371,108	371,108	386,861	379,271	0	(8,163)	0	(8,163)	0	371,108	0	0	0	9,787	10/16/2040
89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A		12/17/2023	PAYDOWN		242,915	242,915	231,150	235,516	0	7,399	0	7,399	0	242,915	0	0	0	4,885	04/17/2049
89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1		12/17/2023	PAYDOWN		144,621	144,621	144,587	144,600	0	22	0	22	0	144,621	0	0	0	1,872	10/18/2049
898813-AL-4	Tucson Electric Power Co-SENIOR UNSECURE		03/15/2023	MATURITY		1,000,000	1,000,000	996,750	999,889	0	112	0	112	0	1,000,000	0	0	0	19,250	03/15/2023
90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL		12/28/2023	PAYDOWN		65,387	65,387	65,386	65,385	0	2	0	2	0	65,387	0	0	0	718	02/28/2051
906548-CR-1	Union Electric Co-FIRST LIEN		04/14/2023	JANE		1,816,200	2,000,000	1,998,280	1,998,700	0	67	0	67	0	1,998,766	0	(182,566)	(182,566)	34,908	03/15/2030
90783T-AA-8	Union Pacific Railroad C-FIRST LIEN		01/02/2023	SINKING PAYMENT		39,353	39,353	39,353	39,399	0	(47)	0	(47)	0	39,353	0	0	0	1,063	07/02/2025
90932L-AA-5	UNITED AIR 2015-1 AA PTT-FIRST LIEN		12/01/2023	SINKING PAYMENT		145,060	145,060	145,060	145,090	0	(31)	0	(31)	0	145,060	0	0	0	3,753	12/01/2027
90932P-AA-6	United Airlines 2014-1 C-SECURED NOTE		10/11/2023	SINKING PAYMENT		53,584	53,584	53,584	53,597	0	(14)	0	(14)	0	53,584	0	0	0	1,607	04/11/2026
90932Q-AA-4	UNITED AIR 2014-2 A PASS THRU TR-1ST LIE		09/03/2023	SINKING PAYMENT		54,600	54,600	54,600	54,611	0	(11)	0	(11)	0	54,600	0	0	0	1,535	09/03/2026
911312-BX-3	United Parcel Service In-SENIOR UNSECURE		02/17/2023	JANE		489,885	500,000	499,475	499,747	0	21	0	21	0	499,768	0	(9,883)	(9,883)	7,638	04/01/2025
911312-BY-1	United Parcel Service In-SENIOR UNSECURE		04/14/2023	JANE		2,020,760	2,000,000	1,992,460	1,994,223	0	279	0	279	0	1,994,503	0	26,257	26,257	48,703	04/01/2030
91159H-JB-7	US Bancorp-SUBORDINATED		04/14/2023	JANE		776,350	1,000,000	941,310	943,943	0	991	0	991	0	944,934	0	(168,584)	(168,584)	11,417	11/03/2036
91324P-CC-4	UNITEDHEALTH GROUP INC-SR UNSECURED		02/17/2023	JP MORGAN SECURITIES		999,040	1,000,000	995,930	999,885	0	75	0	75	0	999,960	0	(920)	(920)	12,538	03/15/2023
91913Y-BC-3	Valero Energy Corp-SENIOR UNSECURED		04/14/2023	JANE		1,690,000	2,000,000	1,893,360	1,901,669	0	2,807	0	2,807	0	1,904,475	0	(214,475)	(214,475)	21,311	12/01/2031
919794-AB-3	VALLEY NATIONAL BANCORP-SUBORDINATED NOT		09/27/2023	MATURITY		2,000,000	2,000,000	2,016,395	2,001,448	0	(1,448)	0	(1,448)	0	2,000,000	0	0	0	102,500	09/27/2023
92212K-AA-4	Vantage Data Centers Iss-VDC 2019-1A A2		12/15/2023	PAYDOWN		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	173	07/15/2044
92277G-AU-1	Ventas Realty LP-SENIOR UNSECURED		04/14/2023	JANE		865,320	1,000,000	995,060	996,476	0	114	0	114	0	996,590	0	(131,270)	(131,270)	22,750	01/15/2030
92343V-EA-8	Verizon Communications I-SENIOR UNSECURE		04/14/2023	JANE		1,931,360	2,000,000	1,994,360	1,995,895	0	56	0	56	0	1,995,951	0	(64,591)	(64,591)	62,000	08/10/2033
92343V-FE-9	Verizon Communications I-SENIOR UNSECURE		04/14/2023	JANE		910,240	1,000,000	996,930	997,687	0	99	0	99	0	997,786	0	(87,546)	(87,546)	18,025	03/22/2030
92539J-AA-3	Verus Securitization Tru-VERUS 2022-INV1		12/01/2023	PAYDOWN		464,625	464,625	464,616	464,625	0	0	0	0	0	464,625	0	0	0	12,762	08/01/2067
92539J-AB-1	Verus Securitization Tru-VERUS 2022-INV1		12/01/2023	PAYDOWN		92,923	92,923	92,922	92,923	0	0	0	0	0	92,923	0	0	0	3,387	08/01/2067
929160-AZ-2	Vulcan Materials Co-SENIOR UNSECURED		04/14/2023	JANE		914,930	1,000,000	997,220	997,860	0	68	0	68	0	997,928	0	(82,998)	(82,998)	13,319	06/01/2030
92925V-AF-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 2		12/01/2023	PAYDOWN		36,393	30,342	27,744	31,781	0	(4,150)	0	(4,150)	0	36,393	0	0	0	850	02/01/2037

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
92938E-AM-5	WFRBS Commercial Mortgag-WFRBS 2013-C16		06/01/2023	PAYDOWN		574,195	574,195	579,903	574,439	0	(244)	0	(244)	0	574,195	0	0	0	10,017	09/01/2046
933638-AA-6	WaMu Mortgage Pass-Throu-WAMU 2006-AR19		12/01/2023	PAYDOWN		26,515	25,018	24,183	24,452	0	584	0	584	0	26,515	0	0	0	321	01/01/2047
93363P-AC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR14		12/01/2023	PAYDOWN		139,002	124,394	116,824	131,370	0	(5,186)	0	(5,186)	0	139,002	0	0	0	1,781	11/01/2036
93934F-MD-1	Washington Mutual Mortga-WMALT 2006-2 2C		12/01/2023	PAYDOWN		10,696	25,957	17,018	17,372	0	3,598	0	3,598	0	10,696	0	0	0	764	03/01/2036
93934N-AC-9	Washington Mutual Mortga-WMALT 2006-5 1A		12/01/2023	PAYDOWN		7,803	10,908	9,332	9,711	0	726	0	726	0	7,803	0	0	0	419	07/01/2036
93934N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C		11/25/2023	PAYDOWN		2,848	4,972	3,928	2,476	0	2,397	0	2,397	0	2,848	0	0	0	92	07/25/2036
94989Y-AY-9	Wells Fargo Commercial M-WFCM 2016-C32 A		03/01/2023	PAYDOWN		9,630	9,630	9,726	9,656	0	(26)	0	(26)	0	9,630	0	0	0	79	01/01/2059
95002F-AA-2	Wells Fargo Mortgage Bac-WFMBS 2019-4 A1		12/01/2023	PAYDOWN		94,793	94,793	96,481	97,249	0	(2,456)	0	(2,456)	0	94,793	0	0	0	1,833	09/01/2049
95002K-AA-1	Wells Fargo Mortgage Bac-WFMBS 2020-1 A1		12/01/2023	PAYDOWN		16,734	16,734	16,933	17,064	0	(330)	0	(330)	0	16,734	0	0	0	308	12/01/2049
95058X-AG-3	Wendy's Funding LLC-WEN 2019-1A A2I		12/15/2023	PAYDOWN		30,049	30,049	30,049	30,049	0	0	0	0	0	30,049	0	0	0	711	06/15/2049
96034L-AA-9	Westgate Resorts 2020-1 -WESTR 2020-1A A		12/01/2023	PAYDOWN		205,756	205,756	205,485	205,717	0	39	0	39	0	205,756	0	0	0	2,995	03/01/2034
96928*-CQ-8	William Blair & Company, Trust Certifcat		12/15/2023	SINKING PAYMENT		40,759	40,759	40,759	40,759	0	0	0	0	0	40,759	0	0	0	1,485	06/15/2033
96928*-CR-6	William Blair & Company, Trust Certifcat		12/15/2023	SINKING PAYMENT		49,903	49,903	49,903	49,903	0	0	0	0	0	49,903	0	0	0	1,819	05/15/2034
96950F-AL-8	Williams Cos Inc/The-SENIOR UNSECURED		11/15/2023	MATURITY		2,000,000	2,000,000	1,987,920	1,998,683	0	1,317	0	1,317	0	2,000,000	0	0	0	90,000	11/15/2023
97064F-AA-3	Willis Engine Structured-WESTF 2020-A A		12/15/2023	PAYDOWN		97,718	97,718	97,717	97,718	0	0	0	0	0	97,718	0	0	0	1,801	03/15/2045
974153-AB-4	Wingstop Funding LLC-WSTOP 2020-1A A2		06/05/2023	PAYDOWN		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	80	12/05/2050
97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11		12/01/2023	PAYDOWN		3,628	3,628	3,606	3,604	0	25	0	25	0	3,628	0	0	0	66	06/01/2044
98920M-AA-0	ZAXBY'S FUNDING LLC-ZAXBY 2021-1A A2		11/15/2023	VARIOUS		1,668,111	1,995,650	1,929,622	1,937,326	0	9,258	0	9,258	0	1,946,584	0	(278,472)	(278,472)	67,115	07/30/2051
06368B-GS-1	Bank of Montreal-SUBORDINATED	A	04/14/2023	JANE		6,308,750	7,000,000	6,718,360	6,801,202	0	4,652	0	4,652	0	6,805,854	0	(497,104)	(497,104)	90,955	12/15/2032
06368B-Q6-8	Bank of Montreal-SUBORDINATED	A	10/05/2023	CALL 100		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	130,140	10/05/2028
064159-HB-5	BANK OF NOVA SCOTIA-SUBORDINATED	A	04/14/2023	VARIOUS		462,549	472,000	471,962	471,988	0	(18)	0	(18)	0	471,970	0	(9,420)	(9,420)	6,579	12/16/2025
11271L-AE-2	Brookfield Finance Inc-SENIOR UNSECURED	A	04/14/2023	JANE		2,828,940	3,000,000	2,997,090	2,997,762	0	232	0	232	0	2,997,994	0	(169,054)	(169,054)	66,338	04/15/2030
11271R-AA-7	Brookfield Finance Inc-SENIOR UNSECURED	A	07/14/2023	CALL 100		734,000	734,000	732,106	733,622	0	145	0	145	0	733,767	0	233	233	23,080	04/01/2024
13645R-AK-0	Canadian Pacific Railway-SENIOR UNSECURE	A	03/15/2023	MATURITY		2,000,000	2,000,000	1,991,500	1,999,726	0	274	0	274	0	2,000,000	0	0	0	44,500	03/15/2023
56501R-AE-6	Manulife Financial Corp-SUBORDINATED	A	04/14/2023	JANE		1,885,920	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(114,080)	(114,080)	52,793	02/24/2032
891160-MJ-9	Toronto-Dominion Bank/Th-SUBORDINATED	A	04/03/2023	VARIOUS		491,912	523,000	522,085	522,423	0	27	0	27	0	522,450	0	(30,539)	(30,539)	10,437	09/15/2031
03330P-AA-7	ANCHORAGE CREDIT FUNDING-SERIES 18-5A CL	D	10/25/2023	PAYDOWN		97,014	97,014	97,014	97,014	0	0	0	0	0	97,014	0	0	0	3,978	04/25/2036
03665L-AA-1	Antares CLO 2018-3 LTD-ANTR 2018-3A A1	D	10/20/2023	PAYDOWN		314,251	314,251	314,251	316,041	0	(1,789)	0	(1,789)	0	314,251	0	0	0	15,882	01/20/2031
03880V-AA-8	Arbor Realty Commercial -ARCLO 2019-FL2	D	03/15/2023	PAYDOWN		2,894,684	2,894,684	2,897,480	2,896,583	0	(1,899)	0	(1,899)	0	2,894,684	0	0	0	26,832	09/15/2034
03880W-AA-6	Arbor Realty Collaterali-ARCLO 2020-FL1	D	05/15/2023	PAYDOWN		2,279,946	2,279,946	2,281,529	2,281,538	0	(1,592)	0	(1,592)	0	2,279,946	0	0	0	29,172	02/15/2035
03880W-AC-2	Arbor Realty Collaterali-ARCLO 2020-FL1	D	06/15/2023	PAYDOWN		1,500,000	1,500,000	1,502,500	1,502,117	0	(2,117)	0	(2,117)	0	1,500,000	0	0	0	46,359	02/15/2035
05492A-AJ-0	BFNS 2017-1-BFNS 2017-1A AR	D	03/09/2023	PAYDOWN		11,266,187	11,266,187	11,266,187	11,266,187	0	0	0	0	0	11,266,187	0	0	0	155,865	01/25/2029
05492K-AA-7	BDS 2019-FL4 LTD-BDS 2019-FL4 A	D	04/17/2023	PAYDOWN		123,290	123,290	114,877	123,290	0	0	0	0	0	123,290	0	0	0	2,348	08/15/2036
05492K-AC-3	BDS 2019-FL4 LTD-BDS 2019-FL4 AS	D	05/17/2023	PAYDOWN		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	23,268	08/15/2036
05492K-AE-9	BDS 2019-FL4 LTD-BDS 2019-FL4 B	D	05/17/2023	PAYDOWN		3,125,000	3,125,000	3,090,469	3,122,244	0	2,756	0	2,756	0	3,125,000	0	0	0	83,850	08/15/2036
05492Q-AA-4	BDS 2020-FL5 LTD-BDS 2020-FL5 A	D	07/18/2023	PAYDOWN		949,683	949,683	950,701	949,683	0	0	0	0	0	949,683	0	0	0	22,711	02/16/2037
05684K-AN-7	Bain Capital Credit CLO -BCC 2020-4A B	D	10/20/2023	PAYDOWN		1,000,000	1,000,000	958,200	960,697	0	39,303	0	39,303	0	1,000,000	0	0	0	70,184	10/20/2033
064255-AR-3	MUFG Bank Ltd-SENIOR UNSECURED	D	09/09/2023	MATURITY		1,000,000	1,000,000	996,100	999,657	0	343	0	343	0	1,000,000	0	0	0	41,000	09/09/2023
10901U-AA-0	Brigade Debt Funding I L-BDF 2018-1A A	D	10/25/2023	PAYDOWN		56,709	56,709	56,709	56,709	0	0	0	0	0	56,709	0	0	0	2,410	04/25/2036
12434L-AA-2	BXMT 2020-FL2 LTD-BXMT 2020-FL2 A	D	12/15/2023	PAYDOWN		181,915	181,915	181,915	181,915	0	0	0	0	0	181,915	0	0	0	7,215	02/15/2038
15672R-AA-3	Cerberus Loan Funding XX-CERB 2018-3A A1	D	10/16/2023	PAYDOWN		143,649	143,649	143,649	143,649	0	0	0	0	0	143,649	0	0	0	4,337	07/15/2030
15673N-AA-1	Cerberus Loan Funding XX-CERB 2018-1A A	D	06/13/2023	PAYDOWN		3,000,000	3,000,000	3,000,000	3,012,106	0	(12,106)	0	(12,106)	0	3,000,000	0	0	0	120,086	04/15/2030
15674H-AA-3	Cerberus Loan Funding XX-SERIES 2020-2A	D	11/29/2023	PAYDOWN		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	117,340	10/15/2032
21684A-AA-4	COOPERATIEVE RABOBANK UA-SUB NOTE	D	12/01/2023	VARIOUS		999,074	1,000,000	991,860	999,074	0	858	0	858	0	999,932	0	(858)	(858)	43,291	12/01/2023
22546D-AA-4	CREDIT SUISSE-SUBORDINATED	D	03/23/2023	DEUTSCHE BANK SECURI		1,905,990	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(94,010)	(94,010)	82,694	08/08/2023
24460R-AA-1	Deerpath Capital CLO 202-DPATH 2020-1A A	D	07/31/2023	PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	105,101	04/17/2032
28851Q-AE-3	Ellington Clo I Ltd-ECLO 2017-1A AR	D	10/16/2023	PAYDOWN		979,207	979,207	979,207	979,207	0	0	0	0	0	979,207	0	0	0	37,819	10/15/2029
28852E-AA-7	Ellington Clo II Ltd-ECLO 2017-2A A	D	11/15/2023	PAYDOWN		630,626	630,626	630,626	630,626	0	0	0	0	0	630,626	0	0	0	26,178	02/15/2029
29002G-AB-7	Elmwood CLO IV Ltd-ELMW4 2020-1A A	D	01/17/2023	DEUTSCHE BANK SECURI		0	0	0	0	0	(5,204)	0	(5,204)	0	0	0	0	0	0	04/15/2033
29002Q-AA-7	Elmwood CLO VII Ltd-ELMW7 2020-4A A	D	10/05/2023	PAYDOWN		3,750,000	3,750,000	3,626,250	3,631,977	0	118,023	0	118,023	0	3,750,000	0	0	0	231,409	01/17/2034
30312U-AA-1	FS Rialto 2019-FL1-FSRIA 2019-FL1 A	D	11/16/2023	PAYDOWN		40,857	40,857	40,857	40,857	0	0	0	0	0	40,857	0	0	0	1,449	12/16/2036
33938X-AB-1	Flex Ltd-SENIOR UNSECURED	D	04/14/2023	JANE		974,340	1,000,000	995,620	996,569	0	138	0	138	0	996,707	0	(22,367)	(22,367)	21,125	05/12/2030
34960J-AS-4	Fortress Credit Opportun-FCO 2015-6A A1T	D	10/10/2023	PAYDOWN		1,204,156	1,204,156	1,204,493	1,205,619	0	(1,463)	0	(1,463)	0	1,204,156	0	0	0	49,396	07/10/2030
36361W-AW-6	Gallatin CLO IX 2018-1 L-GALL 2018-1A B3	D	10/23/2023	PAYDOWN		190,347	190,347	190,347	189,967	0	380	0	380	0	190,347	0	0	0	9,130	01/21/2028
381362-AL-6	GoldenTree Credit Opport-GTCOP 2012-1A A	D	10/26/2023	PAYDOWN		672,855	672,855	672,839	672,855	0	0	0	0	0	672,855	0	0	0	22,318	06/15/2034

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
38136N-AQ-9	Goldentree Loan Managemе-GLM 2020-8A AR	D	01/23/2023	WELLS FARGO		0	0	0	0	0	(2,830)	0	(2,830)	0	0	0	0	0	0	10/20/2034
38172F-AA-6	Golub Capital Partners C-GOCAP 2017-34A	D	11/06/2023	PAYDOWN		429,379	429,379	429,379	429,379	0	0	0	0	0	429,379	0	0	0	26,395	03/14/2031
38174Y-AA-3	Golub Capital Partners C-GOCAP 2015-24A	D	11/06/2023	PAYDOWN		242,034	242,034	242,034	242,034	0	0	0	0	0	242,034	0	0	0	9,844	11/05/2029
38175B-AA-2	Golub Capital Partners C-GOCAP 2018-36A	D	11/06/2023	PAYDOWN		395,891	395,891	395,891	397,649	0	(1,758)	0	(1,758)	0	395,891	0	0	0	18,526	02/05/2031
38175N-AA-6	Golub Capital Partners C-GOCAP 2015-25A	D	11/06/2023	PAYDOWN		646,571	646,571	646,672	649,132	0	(2,561)	0	(2,561)	0	646,571	0	0	0	23,536	05/05/2030
390556-AL-2	Great Lakes CLO 2014-1 L-GRTLK 2014-1A A	D	10/16/2023	PAYDOWN		563,528	563,528	563,528	566,140	0	(2,612)	0	(2,612)	0	563,528	0	0	0	19,275	10/15/2029
39809L-AA-2	Greystone CRE Notes 2019-GSTNE 2019-FL2	D	10/16/2023	PAYDOWN		1,750,637	1,750,637	1,744,068	1,753,479	0	(2,843)	0	(2,843)	0	1,750,637	0	0	0	65,164	09/15/2037
40170F-AA-4	Guggenheim MM CLO 2018-1-GPIM 2018-1A A1	D	10/16/2023	PAYDOWN		378,173	378,173	378,173	378,601	0	(427)	0	(427)	0	378,173	0	0	0	22,436	01/15/2031
43133J-AA-6	Hildene TruPS Securitiza-HITR 2019-2A A1	D	02/22/2023	PAYDOWN		4,751	4,751	4,733	4,751	0	0	0	0	0	4,751	0	0	0	78	05/22/2039
440405-AE-8	HORZN 2018-1 A	C	12/11/2023	VARIOUS		1,358,174	1,580,494	1,580,460	1,580,520	0	10	0	10	0	1,580,531	0	(222,356)	(222,356)	68,611	12/15/2038
44040H-AA-0	Horizon Aircraft Finance-HORZN 2019-1 A	D	11/08/2023	VARIOUS		701,262	793,449	793,445	793,463	0	(2)	0	(2)	0	793,461	0	(92,200)	(92,200)	25,485	07/15/2039
48244X-AA-0	KDAC Aircraft Finance Lt-SERIES 17-1A CL	D	03/21/2023	VARIOUS		573,203	678,605	678,582	678,605	0	0	0	0	0	678,605	0	(105,402)	(105,402)	8,345	12/15/2042
49255P-AA-1	Kestrel Aircraft Funding-KSTRL 2018-1A A	D	12/15/2023	PAYDOWN		360,791	360,791	350,613	356,318	0	4,473	0	4,473	0	360,791	0	0	0	9,421	12/15/2038
58003U-AA-6	MF1 2020-FL4 Ltd-MF1 2020-FL4 A	C	12/15/2023	PAYDOWN		1,170,450	1,170,450	1,170,450	1,170,450	0	0	0	0	0	1,170,450	0	0	0	32,898	11/15/2035
61033C-AL-0	Monroe Capital MML CLO V-MCMML 2018-2A A	D	11/22/2023	PAYDOWN		590,412	590,412	590,412	590,301	0	111	0	111	0	590,412	0	0	0	9,587	11/22/2030
61034H-AA-2	Monroe Capital MML CLO V-MCMML 2018-1A A	D	10/16/2023	PAYDOWN		279,856	279,856	279,856	281,451	0	(1,596)	0	(1,596)	0	279,856	0	0	0	10,774	04/15/2030
632525-AS-0	National Australia Bank -SUBORDINATED	D	04/14/2023	JANE		881,460	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(118,540)	(118,540)	27,968	08/02/2034
64130H-AN-1	Neuberger Berman Loan Ad-NEUB 2017-24A B	D	01/19/2023	RBC CAPITAL MARKETS		0	0	0	0	0	(1,033)	0	(1,033)	0	0	0	0	0	0	04/19/2030
65130P-AW-0	Newfleet CLO 2016-1 Ltd-NEWFL 2016-1A A2	D	04/20/2023	PAYDOWN		123,128	123,128	123,128	123,125	0	3	0	3	0	123,128	0	0	0	1,831	04/20/2028
69120L-AA-1	Owl Rock Technology Fina-ORTF 2020-1A A	D	08/23/2023	VARIOUS		3,000,000	3,000,000	2,985,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	199,336	01/15/2031
69701R-AQ-0	Palmer Square CLO 2020-3-PLMRS 2020-3A A	D	12/21/2023	PAYDOWN		1,000,000	1,000,000	964,000	968,448	0	31,552	0	31,552	0	1,000,000	0	0	0	67,993	11/15/2031
72353P-AA-4	Pioneer Aircraft Finance-SERIES 19-1 CLA	D	11/08/2023	VARIOUS		682,344	775,406	775,402	775,395	0	1	0	1	0	775,397	0	(93,053)	(93,053)	26,725	06/15/2044
74951P-DQ-8	RESI Finance LP 2005-A-RESIF 2005-A B3	D	09/11/2023	PAYDOWN		23,007	36,954	15,767	2,985	12,925	13,101	0	26,026	0	23,007	0	0	0	1,163	03/10/2037
80306A-AA-8	SAPPHIRE AVIATION FINANC-SAPA 2018-1A A	D	04/27/2023	VARIOUS		405,573	487,745	487,517	487,638	0	13	0	13	0	487,651	0	(82,078)	(82,078)	7,456	03/15/2040
806854-AH-8	Schlumberger Investment -SR UNSECURED	D	12/01/2023	MATURITY		1,000,000	1,000,000	996,600	999,626	0	374	0	374	0	1,000,000	0	0	0	36,500	12/01/2023
853254-AJ-9	Standard Chartered PLC-SUBORDINATED	D	01/11/2023	MATURITY		1,000,000	1,000,000	986,150	999,943	0	57	0	57	0	1,000,000	0	0	0	19,750	01/11/2023
853254-BP-4	Standard Chartered PLC-SENIOR UNSECURED	D	04/14/2023	JANE		925,880	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(74,120)	(74,120)	17,579	05/21/2030
87124V-AD-1	Sydney Airport Finance C-FIRST LIEN	D	03/22/2023	MATURITY		1,000,000	1,000,000	998,160	999,916	0	84	0	84	0	1,000,000	0	0	0	19,500	03/22/2023
898203-AA-2	TruPS Financials Note Se-TFINS 2017-2A A	D	12/20/2023	PAYDOWN		314,450	314,450	308,161	313,684	0	766	0	766	0	314,450	0	0	0	11,798	09/20/2039
89820X-AA-6	TruPS Financials Note Se-TFINS 2020-2A A	D	07/15/2023	PAYDOWN		98,777	98,777	98,777	98,777	0	0	0	0	0	98,777	0	0	0	2,967	07/15/2041
89821J-AA-6	TruPS Financials Note Se-TFINS 2019-1A A	D	11/02/2023	PAYDOWN		181,177	181,177	181,177	181,177	0	0	0	0	0	181,177	0	0	0	9,229	02/02/2039
89822P-AA-1	TruPS Financials Note Se-2020-1A A1	D	10/15/2023	PAYDOWN		164,997	164,997	164,997	164,997	0	0	0	0	0	164,997	0	0	0	5,697	04/15/2040
961214-DF-7	Westpac Banking Corp-SUBORDINATED	D	04/14/2023	JANE		945,700	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(54,300)	(54,300)	17,408	11/23/2031
984851-AG-0	Yara International ASA-SENIOR UNSECURED	D	04/14/2023	JANE		3,931,304	5,000,000	4,747,250	4,768,251	0	8,532	0	8,532	0	4,462,168	0	(530,864)	(530,864)	58,588	06/04/2030
98878C-AA-4	Z Capital Credit Partner-ZCCP 2018-1A A1	D	10/16/2023	PAYDOWN		591,720	591,720	591,720	591,720	0	0	0	0	0	591,720	0	0	0	29,031	01/16/2031
361837-AA-5	Garrison Funding 2015-1RR Ltd	D	03/02/2023	PAYDOWN		152,904	152,904	152,904	152,904	0	0	0	0	0	152,904	0	0	0	0	09/22/2029
361837-AA-5	Garrison Funding 2015-1RR Ltd	D	05/30/2023	PAYDOWN		229,937	229,937	229,937	229,937	0	0	0	0	0	229,937	0	0	0	0	09/22/2029
361837-AA-5	Garrison Funding 2015-1RR Ltd	D	09/11/2023	PAYDOWN		308,417	308,417	308,417	308,417	0	0	0	0	0	308,417	0	0	0	0	09/22/2029
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						437,093,457	456,820,876	456,268,219	457,104,466	12,925	966,522	13,086	966,361	0	457,760,603	0	(20,667,144)	(20,667,144)	11,484,048	XXX
369604-BQ-5	General Electric Co-GE FLOAT PERP		09/15/2023	CALL 100		2,000,000	2,000,000	1,940,000	1,939,963	0	(396)	0	(396)	0	1,939,567	0	60,433	60,433	80,569	01/01/9999
29265W-AA-6	Enel SpA-ENELIM 8 3/4 09/24/73	D	09/24/2023	CALL 100		1,000,000	1,000,000	991,830	992,121	0	241	0	241	0	992,362	0	7,638	7,638	87,500	09/24/2073
1309999999. Subtotal - Bonds - Hybrid Securities						3,000,000	3,000,000	2,931,830	2,932,084	0	(155)	0	(155)	0	2,931,929	0	68,071	68,071	168,069	XXX
2509999997. Total - Bonds - Part 4						466,372,021	485,955,858	485,792,375	486,587,727	12,925	918,131	13,086	917,970	0	487,195,474	0	(20,823,452)	(20,823,452)	12,437,902	XXX
2509999998. Total - Bonds - Part 5						2,000,000	2,000,000	1,982,500	0	0	(23)	0	(23)	0	1,982,477	0	17,523	17,523	22,405	XXX
2509999999. Total - Bonds						468,372,021	487,955,858	487,774,875	486,587,727	12,925	918,108	13,086	917,947	0	489,177,951	0	(20,805,929)	(20,805,929)	12,460,307	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks							XXX													XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX
6009999999 - Totals						468,372,021	XXX	487,774,875	486,587,727	12,925	918,108	13,086	917,947	0	489,177,951	0	(20,805,929)	(20,805,929)	12,460,307	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
74251V-AL-6	PRINCIPAL FINANCIAL GROU-JR SUBORDINATED		03/02/2023	CANTOR	04/07/2023	CALL 100	2,000,000	1,982,500	2,000,000	1,982,477	0	(23)	0	(23)	0	0	17,523	17,523	22,405	8,347
1309999999. Subtotal - Bonds - Hybrid Securities							2,000,000	1,982,500	2,000,000	1,982,477	0	(23)	0	(23)	0	0	17,523	17,523	22,405	8,347
2509999998. Total - Bonds							2,000,000	1,982,500	2,000,000	1,982,477	0	(23)	0	(23)	0	0	17,523	17,523	22,405	8,347
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								1,982,500	2,000,000	1,982,477	0	(23)	0	(23)	0	0	17,523	17,523	22,405	8,347

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
1999999 - Totals									XXX	XXX

NONE

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
0109999999. Total - U.S. Government Bonds															XXX	XXX	XXX		
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
CRH AMERICA FINANCE INC COMMERCIAL PAPER	@		12/06/2023	WELLS FARGO	06/14/2024	4,866,293	0	20,420	0	0	5,000,000	4,845,874	0	0	0.000	5.995	N/A	0	0
3M CO COMMERCIAL PAPER	@		12/06/2023	CITIGROUP GLOBAL MAR	03/27/2024	3,943,959	0	16,635	0	0	4,000,000	3,927,324	0	0	0.000	5.948	N/A	0	0
BAYER CORP COMMERCIAL PAPER	@		08/17/2023	WELLS FARGO	08/15/2024	1,923,885	0	43,197	0	0	2,000,000	1,880,689	0	0	0.000	6.274	N/A	0	0
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						10,734,138	0	80,251	0	0	11,000,000	10,653,887	0	0	XXX	XXX	XXX	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						10,734,138	0	80,251	0	0	11,000,000	10,653,887	0	0	XXX	XXX	XXX	0	0
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
1909999999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
2419999999. Total - Issuer Obligations						10,734,138	0	80,251	0	0	11,000,000	10,653,887	0	0	XXX	XXX	XXX	0	0
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
2509999999. Total Bonds						10,734,138	0	80,251	0	0	11,000,000	10,653,887	0	0	XXX	XXX	XXX	0	0
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
7709999999 - Totals						10,734,138	0	80,251	0	0	XXX	10,653,887	0	0	XXX	XXX	XXX	0	0

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$ 10,734,138	2B ..$ 0	2C ..$ 0				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
163186 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		3,453,142	3895.08		360,529	(355,577)	4,952		69,290	0	0	(355,577)				
163203 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		6,761,379	3895.08		705,929	(696,232)	9,697		199,790	0	0	(696,232)				
163207 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		1,911,960	3895.08		199,620	(196,878)	2,742		71,197	0	0	(196,878)				
163298 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		1,525,828	3895.08		159,306	(157,117)	2,188		69,461	0	0	(157,117)				
163345 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		6,201,832	3895.08		370,249	(365,164)	5,086		177,704	0	0	(365,164)				
163372 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		2,664,558	3895.08		278,196	(274,375)	3,821		53,200	0	0	(274,375)				
163823 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		1,596,807	3972.61		156,489	(148,320)	8,168		33,986	0	0	(148,320)				
163842 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		5,374,738	3972.61		527,208	(499,689)	27,519		165,164	0	0	(499,689)				
163854 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		983,324	3972.61		96,454	(91,420)	5,035		39,407	0	0	(91,420)				
163902 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/20/2023	01/19/2024		1,563,862	3972.61		151,304	(143,406)	7,898		82,265	0	0	(143,406)				
163936 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024		5,709,239	3972.61		314,008	(297,618)	16,391		171,777	0	0	(297,618)				
163956 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		4,512,964	3972.61		442,275	(419,189)	23,086		88,427	0	0	(419,189)				
164489 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		6,429,405	4111.08		607,802	(546,190)	61,613		186,904	0	0	(546,190)				
164507 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		2,469,750	4111.08		233,477	(209,810)	23,668		89,015	0	0	(209,810)				
164544 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		1,115,221	4111.08		105,427	(94,740)	10,687		50,572	0	0	(94,740)				
164579 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		1,064,274	4111.08		100,611	(90,412)	10,199		58,338	0	0	(90,412)				
164630 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024		2,064,594	4111.08		195,827	(175,976)	19,851		40,689	0	0	(175,976)				
164635 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024		3,759,599	4111.08		356,598	(320,450)	36,148		74,833	0	0	(320,450)				
164637 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024		5,807,878	4111.08		311,302	(279,746)	31,557		162,776	0	0	(279,746)				
165138 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024		2,333,029	4079.09		229,783	(197,938)	31,845		86,541	0	0	(197,938)				
165232 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024		5,444,362	4079.09		288,360	(248,397)	39,963		149,109	0	0	(248,397)				
165244 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/17/2023	02/20/2024	11	4,486,999	4079.09		432,542	(372,597)	59,945		86,085	0	0	(372,597)				
165246 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/17/2023	02/20/2024	5	2,039,545	4079.09		196,610	(169,362)	27,248		42,511	0	0	(169,362)				
165267 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/17/2023	02/20/2024	11	4,486,999	4079.09		432,542	(372,597)	59,945		130,718	0	0	(372,597)				
165274 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/17/2023	02/20/2024	4	1,631,636	4079.09		157,288	(135,490)	21,798		91,908	0	0	(135,490)				
165840 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2023	03/06/2024	7	2,833,894	4048.42		250,803	(205,576)	45,227		55,913	0	0	(205,576)				
165851 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2023	03/06/2024	13	5,262,946	4048.42		465,777	(381,784)	83,993		150,587	0	0	(381,784)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
165884 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		2,459,063	4048.42		238,283	(195,314)	42,969		88,723	0	0	(195,314)				
165911 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		2,241,827	4048.42		217,233	(178,060)	39,173		43,483	0	0	(178,060)				
165929 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		1,668,186	4048.42		161,731	(132,566)	29,165		80,492	0	0	(132,566)				
165936 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2023	03/06/2024		5,556,253	4048.42		308,928	(253,219)	55,708		155,606	0	0	(253,219)				
166409 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	2	790,314	3951.57		71,682	(56,014)	15,668		37,144	0	0	(56,014)				
166413 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	2	790,314	3951.57		71,682	(56,014)	15,668		41,147	0	0	(56,014)				
166436 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2024		6,187,318	3951.57		370,002	(289,127)	80,875		169,877	0	0	(289,127)				
166448 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	13	5,137,041	3951.57		465,933	(364,090)	101,843		97,559	0	0	(364,090)				
166462 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	13	5,137,041	3951.57		465,933	(364,090)	101,843		147,667	0	0	(364,090)				
166464 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	6	2,370,942	3951.57		215,046	(168,041)	47,005		85,291	0	0	(168,041)				
167381 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		6,826,886	4105.02		643,502	(474,252)	169,250		126,515	0	0	(474,252)				
167434 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		7,207,926	4105.02		392,544	(289,299)	103,244		182,847	0	0	(289,299)				
167439 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	3	1,231,506	4105.02		112,929	(83,227)	29,702		60,758	0	0	(83,227)				
167449 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	19	7,799,538	4105.02		715,217	(527,105)	188,112		217,111	0	0	(527,105)				
167452 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	5	2,052,510	4105.02		188,215	(138,712)	49,503		72,802	0	0	(138,712)				
168023 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	14	5,781,706	4129.79		526,708	(367,974)	158,734		105,441	0	0	(367,974)				
168038 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	16	6,607,664	4129.79		601,952	(420,542)	181,410		202,460	0	0	(420,542)				
168042 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	3	1,238,937	4129.79		112,866	(78,852)	34,014		47,156	0	0	(78,852)				
168055 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	3	1,238,937	4129.79		112,866	(78,852)	34,014		51,788	0	0	(78,852)				
168063 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	3	1,238,937	4129.79		112,866	(78,852)	34,014		60,696	0	0	(78,852)				
168127 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024		6,928,357	4129.79		369,074	(257,846)	111,228		182,015	0	0	(257,846)				
170971 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024		7,821,232	4136.25		423,285	(276,808)	146,477		212,930	0	0	(276,808)				
171022 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/05/2023	05/06/2024	3	1,240,875	4136.25		113,169	(74,007)	39,162		59,706	0	0	(74,007)				
171120 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		5,454,724	4136.25		514,317	(336,338)	177,979		98,748	0	0	(336,338)				
171126 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		7,286,852	4136.25		687,065	(449,307)	237,758		198,465	0	0	(449,307)				
171137 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		1,496,793	4136.25		141,130	(92,292)	48,838		54,319	0	0	(92,292)				

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171145 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		1,040,440	4136.25		98,101	(64,153)	33,948		45,505	0	0	(64,153)				
171639 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		4,826,825	4191.98		441,703	(272,002)	169,700		86,448	0	0	(272,002)				
171657 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		6,095,945	4191.98		557,953	(343,589)	214,363		177,982	0	0	(343,589)				
171669 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		1,486,023	4191.98		136,227	(83,889)	52,338		57,573	0	0	(83,889)				
171681 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		2,356,667	4191.98		216,011	(133,020)	82,991		117,751	0	0	(133,020)				
171732 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024		6,595,253	4191.98		338,336	(208,349)	129,988		180,078	0	0	(208,349)				
172294 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		6,714,527	4283.85		595,614	(338,491)	257,123		176,911	0	0	(338,491)				
172332 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		1,535,475	4283.85		136,205	(77,406)	58,799		51,633	0	0	(77,406)				
172356 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		2,382,324	4283.85		211,789	(120,361)	91,428		112,726	0	0	(120,361)				
172366 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	13	5,569,005	4283.85		478,374	(271,863)	206,511		96,317	0	0	(271,863)				
172394 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		8,625,632	4283.85		417,481	(237,257)	180,224		226,459	0	0	(237,257)				
172396 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	3	1,285,155	4283.85		110,394	(62,738)	47,656		49,266	0	0	(62,738)				
172824 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024		9,040,171	4388.71		805,510	(426,964)	378,546		257,189	0	0	(426,964)				
172850 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024		1,466,590	4388.71		130,847	(69,356)	61,491		63,334	0	0	(69,356)				
172866 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2023	06/20/2024		7,135,882	4388.71		348,231	(184,581)	163,650		178,164	0	0	(184,581)				
172872 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	3	1,316,613	4388.71		113,229	(60,018)	53,211		45,746	0	0	(60,018)				
172901 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	11	4,827,581	4388.71		415,173	(220,064)	195,109		79,950	0	0	(220,064)				
173446 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		5,876,180	4411.59		524,743	(255,902)	268,841		158,709	0	0	(255,902)				
173471 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		1,020,833	4411.59		91,140	(44,446)	46,694		35,337	0	0	(44,446)				
173504 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		1,438,161	4411.59		126,558	(61,719)	64,839		64,173	0	0	(61,719)				
173550 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		2,057,873	4411.59		183,768	(89,618)	94,150		33,918	0	0	(89,618)				
173560 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		4,437,798	4411.59		396,295	(193,262)	203,034		73,501	0	0	(193,262)				
173570 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		7,070,798	4411.59		340,105	(165,860)	174,246		168,320	0	0	(165,860)				
174098 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024		6,098,891	4534.87		526,273	(236,463)	289,811		92,611	0	0	(236,463)				
174103 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024		4,396,210	4534.87		379,349	(170,447)	208,902		75,633	0	0	(170,447)				
174131 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024		1,597,292	4534.87		137,114	(61,608)	75,507		49,347	0	0	(61,608)				

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174145 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024		2,559,847	4534.87		219,744	(98,734)	121,009		103,375	0	0	(98,734)				
174175 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/20/2023	07/19/2024		6,512,141	4534.87		307,373	(138,107)	169,266		128,765	0	0	(138,107)				
174192 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2023	07/19/2024	5	2,267,435	4534.87		186,385	(83,746)	102,639		62,778	0	0	(83,746)				
174702 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	13	5,821,439	4478.03		496,574	(201,058)	295,516		143,693	0	0	(201,058)				
174722 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	2	895,606	4478.03		76,396	(30,932)	45,464		28,393	0	0	(30,932)				
174748 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	3	1,343,409	4478.03		114,594	(46,398)	68,196		49,690	0	0	(46,398)				
174751 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	3	1,343,409	4478.03		114,594	(46,398)	68,196		59,087	0	0	(46,398)				
174797 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024		6,510,753	4478.03		583,884	(236,410)	347,475		101,004	0	0	(236,410)				
174821 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2023	08/06/2024		5,899,916	4478.03		270,660	(109,588)	161,072		132,634	0	0	(109,588)				
175369 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	10	4,369,710	4369.71		396,330	(145,393)	250,937		123,577	0	0	(145,393)				
175381 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	5	2,184,855	4369.71		198,165	(72,696)	125,469		84,199	0	0	(72,696)				
175390 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/20/2024		5,747,693	4369.71		286,476	(105,093)	181,383		140,337	0	0	(105,093)				
175429 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	11	4,806,681	4369.71		435,963	(159,932)	276,031		77,931	0	0	(159,932)				
175436 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	3	1,310,913	4369.71		118,899	(43,618)	75,281		22,735	0	0	(43,618)				
175983 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	12	5,358,576	4465.48		474,228	(150,302)	323,926		81,941	0	0	(150,302)				
175995 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	12	5,358,576	4465.48		474,228	(150,302)	323,926		129,451	0	0	(150,302)				
176004 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	2	893,096	4465.48		79,038	(25,050)	53,988		26,255	0	0	(25,050)				
176033 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	8	3,572,384	4465.48		316,152	(100,201)	215,951		141,309	0	0	(100,201)				
176060 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024		5,690,136	4465.48		276,541	(87,647)	188,894		134,283	0	0	(87,647)				
176741 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	13	5,722,860	4402.2		487,591	(135,886)	351,705		90,186	0	0	(135,886)				
176751 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	16	7,043,520	4402.2		600,112	(167,244)	432,868		186,280	0	0	(167,244)				
176763 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	4	1,760,880	4402.2		150,028	(41,811)	108,217		61,150	0	0	(41,811)				
176828 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024		5,310,818	4402.2		254,388	(70,895)	183,493		122,858	0	0	(70,895)				
177517 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	13	5,601,050	4308.5		504,660	(119,233)	385,427		123,163	0	0	(119,233)				
177520 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	20	8,617,000	4308.5		776,400	(183,435)	592,965		250,513	0	0	(183,435)				
177527 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	10	4,308,500	4308.5		388,200	(91,718)	296,482		137,319	0	0	(91,718)				
177557 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	7	3,015,950	4308.5		271,740	(64,202)	207,538		118,754	0	0	(64,202)				
177589 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/04/2024		4,774,965	4308.5		444,161	(104,939)	339,222		77,266	0	0	(104,939)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
177602 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/04/2024		8,627,695	4308.5		451,001	(106,555)	344,446		221,529	0	0	(106,555)				
177935 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	12	5,068,992	4224.16		472,428	(93,447)	378,981		117,216	0	0	(93,447)				
177943 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	10	4,224,160	4224.16		393,690	(77,873)	315,817		129,549	0	0	(77,873)				
178000 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024		3,834,794	4224.16		369,828	(73,153)	296,675		64,205	0	0	(73,153)				
178008 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024		1,263,203	4224.16		121,823	(24,097)	97,726		53,918	0	0	(24,097)				
178040 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2023	10/18/2024		5,738,713	4224.16		318,499	(63,000)	255,499		178,261	0	0	(63,000)				
178402 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024		4,959,517	4365.98		437,677	(65,771)	371,906		141,361	0	0	(65,771)				
178417 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024		1,949,842	4365.98		172,074	(25,858)	146,215		69,714	0	0	(25,858)				
178487 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	10	4,365,980	4365.98		372,850	(56,029)	316,821		68,258	0	0	(56,029)				
178499 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2023	11/06/2024		7,210,282	4365.98		348,978	(52,442)	296,536		204,631	0	0	(52,442)				
178516 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	11	4,802,578	4365.98		410,135	(61,632)	348,503		106,232	0	0	(61,632)				
178952 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	13	5,911,594	4547.38		485,342	(54,369)	430,973		159,921	0	0	(54,369)				
178994 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	4	1,818,952	4547.38		149,336	(16,729)	132,607		67,390	0	0	(16,729)				
179005 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	10	4,547,380	4547.38		373,340	(41,822)	331,518		66,437	0	0	(41,822)				
179060 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024		5,177,878	4547.38		236,111	(26,450)	209,662		104,552	0	0	(26,450)				
179103 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2023	11/20/2024		1,611,795	4547.38		136,918	(15,338)	121,580		32,478	0	0	(15,338)				
179475 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	11	5,004,274	4549.34		408,848	(27,927)	380,921		71,991	0	0	(27,927)				
179482 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	4	1,819,736	4549.34		148,672	(10,155)	138,517		37,104	0	0	(10,155)				
179500 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	12	5,459,208	4549.34		446,016	(30,466)	415,550		148,455	0	0	(30,466)				
179519 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	5	2,274,670	4549.34		185,840	(12,694)	173,146		83,121	0	0	(12,694)				
179533 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024		6,668,505	4549.34		310,752	(21,226)	289,526		135,033	0	0	(21,226)				
179556 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/06/2023	12/06/2024		1,418,504	4549.34		121,618	(8,307)	113,311		21,381	0	0	(8,307)				
180041 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	6	2,819,010	4698.35		235,950	(7,091)	228,859		57,513	0	0	(7,091)				
180044 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	7	3,288,845	4698.35		275,275	(8,273)	267,002		84,950	0	0	(8,273)				
180060 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	4	1,879,340	4698.35		157,300	(4,728)	152,572		58,927	0	0	(4,728)				
180074 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	12/20/2024		5,612,741	4698.35		258,599	(7,772)	250,827		100,154	0	0	(7,772)				
180130 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	9	4,228,515	4698.35		353,925	(10,637)	343,288		56,268	0	0	(10,637)				
180141 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	2	939,670	4698.35		78,650	(2,364)	76,286		14,247	0	0	(2,364)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										0	42,271,977	(21,997,449)	20,274,528	XXX	13,907,208	0	0	(21,997,449)	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										0	42,271,977	(21,997,449)	20,274,528	XXX	13,907,208	0	0	(21,997,449)	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										0	42,271,977	(21,997,449)	20,274,528	XXX	13,907,208	0	0	(21,997,449)	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										0	42,271,977	(21,997,449)	20,274,528	XXX	13,907,208	0	0	(21,997,449)	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
163189 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		3,522,550	3973.3711		(320,473)	316,070	(4,402)		0	0	0	316,070				
163205 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		6,961,516	4010.374368		(591,662)	583,535	(8,127)		0	0	0	583,535				
163208 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		1,983,276	4040.366484		(159,278)	157,090	(2,188)		0	0	0	157,090				
163300 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		1,595,406	4072.695648		(120,244)	118,593	(1,652)		0	0	0	118,593				
163346 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024		6,379,825	4006.868796		(271,640)	267,909	(3,731)		0	0	0	267,909				
163373 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2023	01/05/2024		2,717,849	3972.9816		(247,287)	243,890	(3,397)		0	0	0	243,890				
163824 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		1,630,978	4057.623854		(135,760)	128,674	(7,086)		0	0	0	128,674				
163844 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		5,540,817	4095.363649		(427,238)	404,937	(22,301)		0	0	0	404,937				
163855 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		1,022,952	4132.706183		(72,904)	69,098	(3,805)		0	0	0	69,098				
163903 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/20/2023	01/19/2024		1,646,590	4182.761069		(102,933)	97,560	(5,373)		0	0	0	97,560				
163938 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024		5,881,658	4092.582822		(215,238)	204,003	(11,235)		0	0	0	204,003				
163963 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024		4,601,870	4050.870417		(388,205)	367,942	(20,263)		0	0	0	367,942				
164493 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		6,619,072	4232.35686		(489,501)	439,881	(49,621)		0	0	0	439,881				
164508 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		2,560,143	4261.545528		(177,661)	159,652	(18,009)		0	0	0	159,652				
164561 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		1,166,633	4300.600788		(74,201)	66,679	(7,522)		0	0	0	66,679				
164580 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024		1,123,660	4340.478264		(65,064)	58,469	(6,596)		0	0	0	58,469				
164632 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024		2,105,886	4193.3016		(169,710)	152,506	(17,203)		0	0	0	152,506				
164636 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2023	02/06/2024		3,835,543	4194.123816		(308,663)	277,374	(31,289)		0	0	0	277,374				
164638 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/06/2023	02/06/2024		5,971,660	4227.012456		(214,891)	193,108	(21,784)		0	0	0	193,108				
165140 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024		2,421,684	4234.09542		(176,007)	151,615	(24,392)		0	0	0	151,615				

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165234 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/20/2024		5,594,627	4191.672884		(201,304)	173,406	(27,898)		0	0	0	173,406				
165245 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/17/2023	02/20/2024	11	4,574,944	4159.04		(377,751)	325,400	(52,351)		0	0	0	325,400				
165247 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/17/2023	02/20/2024	5	2,082,987	4165.974617		(169,625)	146,117	(23,508)		0	0	0	146,117				
165269 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/17/2023	02/20/2024	11	4,620,712	4200.646882		(350,471)	301,900	(48,571)		0	0	0	301,900				
165275 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/17/2023	02/20/2024	4	1,726,108	4315.269311		(101,600)	87,520	(14,080)		0	0	0	87,520				
165842 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2023	03/06/2024	7	2,891,422	4130.602926		(214,900)	176,148	(38,752)		0	0	0	176,148				
165852 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2023	03/06/2024	13	5,418,203	4167.84839		(370,149)	303,401	(66,748)		0	0	0	303,401				
165888 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		2,550,786	4199.426066		(182,462)	149,559	(32,903)		0	0	0	149,559				
165914 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		2,286,664	4129.3884		(189,210)	155,090	(34,120)		0	0	0	155,090				
165933 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2023	03/06/2024		1,751,595	4250.841		(111,935)	91,750	(20,185)		0	0	0	91,750				
165939 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/06/2023	03/06/2024		5,713,495	4162.990286		(217,805)	178,529	(39,276)		0	0	0	178,529				
166410 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	2	828,802	4144.011459		(48,928)	38,233	(10,695)		0	0	0	38,233				
166414 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	2	832,991	4164.95478		(46,622)	36,431	(10,191)		0	0	0	36,431				
166437 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2023	03/20/2024		6,359,326	4061.423646		(269,148)	210,318	(58,830)		0	0	0	210,318				
166449 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	13	5,237,727	4029.020772		(404,287)	315,918	(88,369)		0	0	0	315,918				
166463 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	13	5,289,611	4068.931629		(373,620)	291,954	(81,666)		0	0	0	291,954				
166465 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2023	03/20/2024	6	2,459,141	4098.568404		(162,150)	126,707	(35,443)		0	0	0	126,707				
167384 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		6,960,693	4185.478392		(559,463)	412,317	(147,147)		0	0	0	412,317				
167438 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024		7,393,891	4210.929516		(286,155)	210,892	(75,263)		0	0	0	210,892				
167440 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	3	1,296,406	4321.354554		(74,175)	54,666	(19,509)		0	0	0	54,666				
167451 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	19	8,029,624	4226.11809		(573,116)	422,379	(150,737)		0	0	0	422,379				
167457 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2023	04/05/2024	5	2,129,890	4259.779254		(140,945)	103,875	(37,070)		0	0	0	103,875				
168025 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	14	5,894,449	4210.320905		(454,258)	317,358	(136,900)		0	0	0	317,358				
168039 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	16	6,825,056	4265.660091		(465,040)	324,891	(140,149)		0	0	0	324,891				
168043 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	3	1,289,733	4299.11139		(81,237)	56,755	(24,482)		0	0	0	56,755				
168057 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	3	1,294,813	4316.043529		(78,300)	54,703	(23,597)		0	0	0	54,703				
168064 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2023	04/19/2024	3	1,304,601	4348.66887		(72,723)	50,806	(21,917)		0	0	0	50,806				
168128 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024		7,114,037	4240.468372		(256,834)	179,432	(77,402)		0	0	0	179,432				

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170972 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024		8,039,444	4251.651375		(293,531)	191,955	(101,576)		0	0	0	191,955				
171023 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/05/2023	05/06/2024	3	1,306,269	4354.230375		(73,572)	48,112	(25,460)		0	0	0	48,112				
171121 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		5,561,637	4217.3205		(446,678)	292,106	(154,573)		0	0	0	292,106				
171127 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		7,502,543	4258.683		(552,258)	361,150	(191,108)		0	0	0	361,150				
171138 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		1,556,066	4300.0455		(104,608)	68,409	(36,200)		0	0	0	68,409				
171146 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024		1,090,277	4334.376375		(67,720)	44,286	(23,435)		0	0	0	44,286				
171640 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		4,921,913	4274.562006		(380,209)	234,134	(146,075)		0	0	0	234,134				
171659 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		6,292,844	4327.380954		(433,473)	266,935	(166,539)		0	0	0	266,935				
171671 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		1,550,071	4372.654338		(96,119)	59,191	(36,929)		0	0	0	59,191				
171682 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2023	05/20/2024		2,488,641	4426.73088		(135,272)	83,301	(51,971)		0	0	0	83,301				
171733 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024		6,780,580	4309.774638		(225,558)	138,899	(86,658)		0	0	0	138,899				
172297 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		6,917,977	4413.650655		(464,681)	264,081	(200,600)		0	0	0	264,081				
172333 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/06/2023	06/06/2024		1,595,205	4450.491765		(98,125)	55,765	(42,360)		0	0	0	55,765				
172358 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		2,514,305	4521.17529		(130,075)	73,922	(56,153)		0	0	0	73,922				
172367 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	13	5,678,714	4368.241845		(406,367)	230,941	(175,426)		0	0	0	230,941				
172395 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2023	06/06/2024		8,863,699	4402.08426		(270,845)	153,923	(116,922)		0	0	0	153,923				
172397 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2023	06/06/2024	3	1,342,216	4474.05294		(74,334)	42,244	(32,090)		0	0	0	42,244				
172826 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024		9,350,249	4539.242753		(606,355)	321,401	(284,954)		0	0	0	321,401				
172852 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/20/2023	06/20/2024		1,544,613	4622.189372		(82,200)	43,571	(38,630)		0	0	0	43,571				
172867 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2023	06/20/2024		7,334,260	4510.716138		(226,207)	119,902	(106,305)		0	0	0	119,902				
172875 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	3	1,372,174	4573.913562		(77,877)	41,279	(36,598)		0	0	0	41,279				
172905 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2023	06/20/2024	11	4,922,684	4475.167587		(352,462)	186,824	(165,638)		0	0	0	186,824				
173448 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		6,071,263	4558.05		(397,641)	193,918	(203,723)		0	0	0	193,918				
173475 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		1,064,729	4601.29		(62,996)	30,721	(32,274)		0	0	0	30,721				
173506 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		1,519,272	4660.4		(75,935)	37,031	(38,904)		0	0	0	37,031				

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173551 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		2,099,029	4499.82		(156,439)	76,291	(80,148)		0	0	0	76,291				
173563 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024		4,526,995	4500.26		(337,095)	164,392	(172,704)		0	0	0	164,392				
173572 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/06/2023	07/05/2024		7,263,131	4531.59		(219,902)	107,240	(112,662)		0	0	0	107,240				
174102 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024		6,219,044	4624.21		(445,585)	200,208	(245,377)		0	0	0	200,208				
174105 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024		4,494,684	4636.45		(313,494)	140,857	(172,636)		0	0	0	140,857				
174133 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024		1,663,580	4723.07		(94,291)	42,366	(51,925)		0	0	0	42,366				
174147 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/20/2023	07/19/2024		2,702,175	4787.01		(130,482)	58,627	(71,854)		0	0	0	58,627				
174177 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/20/2023	07/19/2024		6,691,873	4660.03		(195,364)	87,780	(107,584)		0	0	0	87,780				
174193 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2023	07/19/2024	5	2,349,970	4699.94		(132,580)	59,570	(73,010)		0	0	0	59,570				
174703 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	13	6,005,974	4619.98		(376,415)	152,407	(224,008)		0	0	0	152,407				
174723 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	2	932,416	4662.08		(52,788)	21,373	(31,415)		0	0	0	21,373				
174750 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	3	1,408,296	4694.32		(73,473)	29,749	(43,724)		0	0	0	29,749				
174752 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/04/2023	08/06/2024	3	1,421,997	4739.99		(65,694)	26,599	(39,095)		0	0	0	26,599				
174798 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024		6,639,019	4566.25		(498,789)	201,955	(296,834)		0	0	0	201,955				
174822 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/04/2023	08/06/2024		6,064,527	4602.97		(169,005)	68,429	(100,576)		0	0	0	68,429				
175371 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	10	4,522,210	4522.21		(301,070)	110,447	(190,623)		0	0	0	110,447				
175382 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	5	2,290,165	4580.33		(133,710)	49,051	(84,659)		0	0	0	49,051				
175396 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/18/2023	08/20/2024		5,905,758	4489.88		(191,006)	70,070	(120,936)		0	0	0	70,070				
175430 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	11	4,901,369	4455.79		(375,397)	137,714	(237,683)		0	0	0	137,714				
175437 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/18/2023	08/20/2024	3	1,338,573	4461.91		(101,334)	37,174	(64,160)		0	0	0	37,174				
175984 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	12	5,463,600	4553		(406,068)	128,699	(277,369)		0	0	0	128,699				
175996 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	12	5,526,300	4605.25		(367,164)	116,369	(250,795)		0	0	0	116,369				
176005 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	2	927,302	4636.51		(57,442)	18,206	(39,236)		0	0	0	18,206				
176035 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2023	09/06/2024	8	3,759,216	4699.02		(200,904)	63,674	(137,230)		0	0	0	63,674				
176062 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024		5,855,725	4595.43		(176,394)	55,906	(120,488)		0	0	0	55,906				
176744 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	13	5,835,024	4488.48		(416,689)	116,126	(300,563)		0	0	0	116,126				
176753 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	16	7,278,768	4549.23		(454,528)	126,672	(327,856)		0	0	0	126,672				
176764 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2023	09/20/2024	4	1,839,064	4597.66		(102,572)	28,586	(73,986)		0	0	0	28,586				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
176833 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024		5,454,210	4521.06		(167,291)	46,622	(120,669)		0	0	0	46,622				
177519 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	13	5,752,838	4425.26		(410,059)	96,882	(313,177)		0	0	0	96,882				
177522 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	20	8,926,360	4463.18		(585,880)	138,422	(447,458)		0	0	0	138,422				
177528 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	10	4,478,250	4478.25		(284,190)	67,144	(217,046)		0	0	0	67,144				
177559 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2023	10/04/2024	7	3,164,035	4520.05		(182,469)	43,111	(139,358)		0	0	0	43,111				
177591 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/04/2024		4,869,511	4393.81		(384,618)	90,871	(293,746)		0	0	0	90,871				
177603 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/04/2024		8,876,163	4432.58		(302,950)	71,576	(231,374)		0	0	0	71,576				
177937 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	12	5,210,412	4342.01		(383,868)	75,930	(307,938)		0	0	0	75,930				
177944 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2023	10/18/2024	10	4,381,720	4381.72		(296,320)	58,613	(237,707)		0	0	0	58,613				
178003 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024		3,912,259	4309.49		(320,781)	63,451	(257,329)		0	0	0	63,451				
178009 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024		1,329,521	4445.93		(81,666)	16,154	(65,512)		0	0	0	16,154				
178041 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2023	10/18/2024		5,935,553	4369.05		(202,577)	40,070	(162,506)		0	0	0	40,070				
178404 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024		5,141,529	4526.21		(324,700)	48,794	(275,906)		0	0	0	48,794				
178419 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON ROMUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024		2,040,314	4568.56		(116,815)	17,554	(99,261)		0	0	0	17,554				
178488 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	10	4,452,430	4452.43		(317,840)	47,763	(270,077)		0	0	0	47,763				
178501 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/06/2023	11/06/2024		7,449,662	4510.93		(207,656)	31,205	(176,451)		0	0	0	31,205				
178517 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2023	11/06/2024	11	4,937,526	4488.66		(325,182)	48,866	(276,316)		0	0	0	48,866				
178981 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	13	6,134,466	4718.82		(345,241)	38,675	(306,566)		0	0	0	38,675				
178997 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	4	1,914,628	4786.57		(90,892)	10,182	(80,710)		0	0	0	10,182				
179007 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2023	11/20/2024	10	4,637,870	4637.87		(314,720)	35,256	(279,464)		0	0	0	35,256				
179062 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024		5,314,061	4666.98		(152,747)	17,111	(135,636)		0	0	0	17,111				
179104 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2023	11/20/2024		1,656,926	4674.71		(108,131)	12,113	(96,018)		0	0	0	12,113				
179477 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	11	5,102,856	4638.96		(345,290)	23,585	(321,705)		0	0	0	23,585				
179485 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	4	1,871,236	4678.09		(115,880)	7,915	(107,965)		0	0	0	7,915				
179502 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	12	5,667,744	4723.12		(315,432)	21,546	(293,886)		0	0	0	21,546				
179520 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2023	12/06/2024	5	2,393,180	4786.36		(113,575)	7,758	(105,817)		0	0	0	7,758				
179536 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024		6,845,884	4670.35		(202,723)	13,847	(188,875)		0	0	0	13,847				
179557 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	12/06/2023	12/06/2024		1,448,010	4643.97		(102,610)	7,009	(95,602)		0	0	0	7,009				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of 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 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
180043 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	6	2,906,118	4843.53		(181,122)	5,444	(175,678)		0	0	0	5,444				
180047 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	7	3,418,751	4883.93		(194,796)	5,855	(188,941)		0	0	0	5,855				
180062 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	4	1,970,300	4925.75		(101,952)	3,064	(98,888)		0	0	0	3,064				
180075 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	12/20/2024		5,765,963	4826.61		(166,326)	4,999	(161,327)		0	0	0	4,999				
180147 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	2	960,906	4804.53		(65,082)	1,956	(63,126)		0	0	0	1,956				
180167 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2023	12/20/2024	9	4,311,819	4790.91		(300,438)	9,030	(291,408)		0	0	0	9,030				
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										0	(32,355,367)	17,063,951	(15,291,416)	XXX	0	0	0	17,063,951	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	(32,355,367)	17,063,951	(15,291,416)	XXX	0	0	0	17,063,951	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	(32,355,367)	17,063,951	(15,291,416)	XXX	0	0	0	17,063,951	0	0	XXX	XXX
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	(32,355,367)	17,063,951	(15,291,416)	XXX	0	0	0	17,063,951	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										0	9,916,609	(4,933,498)	4,983,111	XXX	13,907,208	0	0	(4,933,498)	0	0	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										0	9,916,609	(4,933,498)	4,983,111	XXX	13,907,208	0	0	(4,933,498)	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0003	Equity derivatives hedging portfolio's exposure to equity markets

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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
145230 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	01/06/2022	01/06/2023	01/06/2023	Expiry	12	5,635,260	4696.05	428,844		(7,049)			0		(7,049)	0			
145238 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	01/06/2022	01/06/2023	01/06/2023	Expiry	4	1,878,420	4696.05	142,948		(2,350)			0		(2,350)	0			
145244 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	01/06/2022	01/06/2023	01/06/2023	Expiry	2	939,210	4696.05	71,474		(1,175)			0		(1,175)	0			
145246 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	01/06/2022	01/06/2023	01/06/2023	Expiry		5,707,125	4696.05	446,320		(7,337)			0		(7,337)	0			
145255 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	01/06/2022	01/06/2023	01/06/2023	Expiry		2,238,188	4696.05	175,035		(2,877)			0		(2,877)	0			
145256 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	01/06/2022	01/06/2023	01/06/2023	Expiry		1,238,656	4696.05	96,868		(1,592)			0		(1,592)	0			
145298 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL	O2RNE8IBXP4R0TD8PU41	01/06/2022	01/06/2023	01/06/2023	Expiry		6,526,425	4696.05	509,061		(8,368)			0		(8,368)	0			
145763 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	01/20/2022	01/20/2023	01/20/2023	Expiry		5,758,127	4482.73	268,905		(14,734)			0		(14,734)	0			
145767 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	01/20/2022	01/20/2023	01/20/2023	Expiry		3,980,458	4482.73	320,029		(17,536)			0		(17,536)	0			
145783 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	01/20/2022	01/20/2023	01/20/2023	Expiry	5	2,241,365	4482.73	174,380		(9,555)			0		(9,555)	0			
145786 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	01/20/2022	01/20/2023	01/20/2023	Expiry	3	1,344,819	4482.73	104,628		(5,733)			0		(5,733)	0			
145833 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	01/20/2022	01/20/2023	01/20/2023	Expiry	13	5,827,549	4482.73	453,388		(24,843)			0		(24,843)	0			
145837 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	01/20/2022	01/20/2023	01/20/2023	Expiry	3	1,344,819	4482.73	104,628		(5,733)			0		(5,733)	0			
146415 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	02/04/2022	02/06/2023	02/06/2023	Expiry		6,076,614	4500.53	300,792		(30,325)			0		(30,325)	0			
146426 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/04/2022	02/06/2023	02/06/2023	Expiry		5,409,009	4500.53	472,331		(47,619)			0		(47,619)	0			
146449 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	02/04/2022	02/06/2023	02/06/2023	Expiry	4	1,800,212	4500.53	146,356		(14,755)			0		(14,755)	0			
146451 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	02/04/2022	02/06/2023	02/06/2023	Expiry	14	6,300,742	4500.53	512,246		(51,643)			0		(51,643)	0			
146453 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	02/04/2022	02/06/2023	02/06/2023	Expiry	6	2,700,318	4500.53	219,534		(22,133)			0		(22,133)	0			
146455 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	02/04/2022	02/06/2023	02/06/2023	Expiry	2	900,106	4500.53	73,178		(7,378)			0		(7,378)	0			
146457 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	02/04/2022	02/06/2023	02/06/2023	Expiry	2	900,106	4500.53	73,178		(7,378)			0		(7,378)	0			
147095 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	02/17/2023	Expiry		4,972,751	4348.87	431,084		(56,846)			0		(56,846)	0			
147097 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	02/18/2022	02/17/2023	02/17/2023	Expiry		5,751,896	4348.87	309,452		(40,807)			0		(40,807)	0			
147113 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	02/17/2023	Expiry		1,419,055	4348.87	123,017		(16,222)			0		(16,222)	0			
147129 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	02/17/2023	Expiry		4,638,031	4348.87	402,067		(53,020)			0		(53,020)	0			
147131 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	02/17/2023	Expiry		2,524,038	4348.87	218,807		(28,854)			0		(28,854)	0			
147146 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	02/18/2022	02/17/2023	02/17/2023	Expiry	3	1,304,661	4348.87	111,156		(14,658)			0		(14,658)	0			
147148 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	02/18/2022	02/17/2023	02/17/2023	Expiry	3	1,304,661	4348.87	111,156		(14,658)			0		(14,658)	0			
147833 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023	03/03/2023	Expiry		1,836,480	4328.87	172,629		(29,404)			0		(29,404)	0			
147846 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	03/04/2022	03/03/2023	03/03/2023	Expiry	10	4,328,870	4328.87	398,690		(67,909)			0		(67,909)	0			
147853 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	03/04/2022	03/03/2023	03/03/2023	Expiry	7	3,030,209	4328.87	279,083		(47,536)			0		(47,536)	0			
147864 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	03/04/2022	03/03/2023	03/03/2023	Expiry		5,980,085	4328.87	361,795		(61,624)			0		(61,624)	0			
147907 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	03/04/2022	03/03/2023	03/03/2023	Expiry		1,559,717	4328.87	141,885		(24,167)			0		(24,167)	0			
147910 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	03/04/2022	03/03/2023	03/03/2023	Expiry		4,764,412	4328.87	432,541		(73,675)			0		(73,675)	0			
148465 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE	529900RLNSGA9OUPEH54	03/18/2022	03/20/2023	03/20/2023	Expiry	11	4,909,432	4463.12	427,119		(91,941)			0		(91,941)	0			

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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
148473 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/18/2022	03/20/2023	03/20/2023	Expiry	6	2,677,872	4463.12	232,974			(50,150)			0		(50,150)	0			
148485 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC 5493GSEF7VJP5170UK5573	03/18/2022	03/20/2023	03/20/2023	Expiry		6,502,077	4463.12	357,614			(76,980)			0		(76,980)	0			
148488 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023	03/20/2023	Expiry		1,400,582	4463.12	115,797			(24,926)			0		(24,926)	0			
148500 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023	03/20/2023	Expiry		4,353,223	4463.12	359,914			(77,475)			0		(77,475)	0			
148511 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2023	03/20/2023	Expiry		1,886,379	4463.12	165,058			(35,530)			0		(35,530)	0			
149334 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/06/2022	04/06/2023	04/06/2023	Expiry		8,673,448	4481.15	785,326			(206,552)			0		(206,552)	0			
149352 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023	04/06/2023	Expiry		1,099,297	4481.15	100,036			(26,311)			0		(26,311)	0			
149356 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2022	04/06/2023	04/06/2023	Expiry	15	6,721,725	4481.15	594,195			(156,281)			0		(156,281)	0			
149357 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023	04/06/2023	Expiry		1,355,830	4481.15	123,381			(32,451)			0		(32,451)	0			
149360 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2022	04/06/2023	04/06/2023	Expiry	4	1,792,460	4481.15	158,452			(41,675)			0		(41,675)	0			
149392 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023	04/06/2023	Expiry		7,701,288	4481.15	402,777			(105,936)			0		(105,936)	0			
149986 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry	13	5,797,285	4459.45	510,159			(153,747)			0		(153,747)	0			
149989 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry	4	1,783,780	4459.45	156,972			(47,307)			0		(47,307)	0			
149991 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry	13	5,797,285	4459.45	510,159			(153,747)			0		(153,747)	0			
149993 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry	3	1,337,835	4459.45	117,729			(35,480)			0		(35,480)	0			
149995 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry	3	1,337,835	4459.45	117,729			(35,480)			0		(35,480)	0			
149997 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry	3	1,337,835	4459.45	117,729			(35,480)			0		(35,480)	0			
150018 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC 5493GSEF7VJP5170UK5573	04/20/2022	04/20/2023	04/20/2023	Expiry		6,877,660	4459.45	612,799			(184,679)			0		(184,679)	0			
150391 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/06/2022	05/05/2023	05/05/2023	Maturity		5,498,421	4123.34	533,395		17,215	(165,956)			0		(183,171)	17,215			
150401 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/06/2022	05/05/2023	05/05/2023	Maturity		1,004,220	4123.34	102,070		3,144	(31,907)			0		(35,051)	3,144			
150403 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC 5493GSEF7VJP5170UK5573	05/06/2022	05/05/2023	05/05/2023	Maturity		1,199,793	4123.34	121,539		3,757	(37,981)			0		(41,737)	3,757			
150411 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC 5493GSEF7VJP5170UK5573	05/06/2022	05/05/2023	05/05/2023	Maturity		1,198,682	4123.34	121,426		3,753	(37,946)			0		(41,699)	3,753			
150424 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2022	05/05/2023	05/05/2023	Maturity	19	7,834,346	4123.34	693,348		24,524	(213,576)			0		(238,100)	24,524			
150426 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2022	05/05/2023	05/05/2023	Maturity	2	824,668	4123.34	72,984		2,582	(22,482)			0		(25,063)	2,582			
150429 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2022	05/05/2023	05/05/2023	Maturity	2	824,668	4123.34	72,984		2,582	(22,482)			0		(25,063)	2,582			
150449 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC 5493GSEF7VJP5170UK5573	05/06/2022	05/05/2023	05/05/2023	Expiry		8,213,397	4123.34	832,017			(285,720)			0		(285,720)	0			
151044 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023	05/19/2023	Maturity		2,017,667	3901.36	206,868		150,300	71,304			0		(78,996)	150,300			
151048 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023	05/19/2023	Maturity		2,201,144	3901.36	225,680		163,968	77,788			0		(86,180)	163,968			
151071 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	05/19/2023	Maturity	11	4,291,496	3901.36	441,166		319,679	151,212			0		(168,467)	319,679			
151073 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	05/19/2023	Maturity	17	6,632,312	3901.36	681,802		494,050	233,691			0		(260,358)	494,050			
151095 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC 5493GSEF7VJP5170UK5573	05/20/2022	05/19/2023	05/19/2023	Maturity		6,646,193	3901.36	411,399		96,622	(60,479)			0		(157,100)	96,622			
151612 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/06/2022	06/06/2023	06/06/2023	Maturity		5,531,352	4121.43	540,309		217,983	(14,424)			0		(232,407)	217,983			
151650 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2022	06/06/2023	06/06/2023	Maturity	3	1,236,429	4121.43	119,562		48,725	(2,703)			0		(51,428)	48,725			
151660 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/06/2023	Maturity		8,018,041	4121.43	792,182		315,980	(24,767)			0		(340,747)	315,980			
151672 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC 5493GSEF7VJP5170UK5573	06/06/2022	06/06/2023	06/06/2023	Maturity		3,186,909	4121.43	311,952		125,592	(8,591)			0		(134,182)	125,592			

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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
151678 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/06/2022	06/06/2023	06/06/2023	Maturity		926,297	4121.43	90,587		36,504	(2,461)			0		(38,965)	36,504			
151701 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023	06/06/2023	Expiry		8,946,473	4121.43	526,695			(226,551)			0		(226,551)	0			
152995 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	06/20/2023	Maturity		7,264,395	3674.84	482,356		677,499	453,361			0		(224,138)	677,499			
153000 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/17/2022	06/20/2023	06/20/2023	Maturity		3,811,032	3674.84	408,840		740,327	550,349			0		(189,978)	740,327			
153005 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/17/2022	06/20/2023	06/20/2023	Maturity		6,720,595	3674.84	720,973		1,305,535	970,517			0		(335,017)	1,305,535			
153022 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/17/2022	06/20/2023	06/20/2023	Maturity	12	4,409,808	3674.84	464,352		856,641	640,869			0		(215,772)	856,641			
153026 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/17/2022	06/20/2023	06/20/2023	Maturity	4	1,469,936	3674.84	154,784		285,547	213,623			0		(71,924)	285,547			
153028 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/17/2022	06/20/2023	06/20/2023	Maturity	4	1,469,936	3674.84	154,784		285,547	213,623			0		(71,924)	285,547			
153796 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/06/2022	07/06/2023	07/06/2023	Maturity	16	6,152,128	3845.08	630,592		906,412	583,342			0		(323,070)	906,412			
153802 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	07/06/2022	07/06/2023	07/06/2023	Maturity		6,429,929	3845.08	675,588		947,346	601,222			0		(346,123)	947,346			
153807 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023	07/06/2023	Maturity		1,070,093	3845.08	110,032		157,661	101,288			0		(56,373)	157,661			
153809 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023	07/06/2023	Maturity		1,109,977	3845.08	114,201		163,537	105,029			0		(58,508)	163,537			
153814 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023	07/06/2023	Maturity		1,342,391	3845.08	138,151		197,779	127,001			0		(70,779)	197,779			
153823 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	07/06/2022	07/06/2023	07/06/2023	Maturity		7,452,400	3845.08	447,144		381,179	152,094			0		(229,085)	381,179			
154446 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	07/20/2023	Maturity		6,568,731	3959.9	398,065		175,139	(44,070)			0		(219,208)	175,139			
154449 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity	11	4,355,890	3959.9	445,170		632,464	387,316			0		(245,148)	632,464			
154475 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity	5	1,979,950	3959.9	202,350		287,484	176,053			0		(111,431)	287,484			
154491 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity	3	1,187,970	3959.9	121,410		172,490	105,632			0		(66,859)	172,490			
154497 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity	4	1,583,960	3959.9	161,880		229,987	140,842			0		(89,145)	229,987			
154503 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity	4	1,583,960	3959.9	161,880		229,987	140,842			0		(89,145)	229,987			
154505 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity	9	3,563,910	3959.9	364,230		517,471	316,895			0		(200,576)	517,471			
154510 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity	4	1,583,960	3959.9	161,880		229,987	140,842			0		(89,145)	229,987			
154520 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity	3	1,187,970	3959.9	121,410		172,490	105,632			0		(66,859)	172,490			
154526 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity	3	1,187,970	3959.9	121,410		172,490	105,632			0		(66,859)	172,490			
155063 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/04/2023	08/04/2023	Maturity		6,781,421	4145.19	677,751		544,517	142,335			0		(402,182)	544,517			
155070 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/04/2023	08/04/2023	Maturity		6,026,587	4145.19	602,311		483,908	126,492			0		(357,415)	483,908			
155072 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023	08/04/2023	Maturity		1,293,420	4145.19	129,342		103,856	27,103			0		(76,752)	103,856			
155079 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023	08/04/2023	Maturity		3,167,732	4145.19	316,773		254,355	66,379			0		(187,975)	254,355			
155124 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/05/2022	08/04/2023	08/04/2023	Expiry		6,497,901	4145.19	380,777			(225,956)			0		(225,956)	0			
155162 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/05/2022	08/04/2023	08/04/2023	Maturity	2	829,038	4145.19	82,324		66,568	17,716			0		(48,852)	66,568			
155754 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/18/2023	Maturity		1,049,139	4228.48	104,756		35,041	(31,151)			0		(66,192)	35,041			
155758 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Expiry		6,135,032	4228.48	368,102			(232,592)			0		(232,592)	0			
155759 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/18/2023	Maturity		1,653,942	4228.48	165,146		55,241	(49,109)			0		(104,351)	55,241			
155762 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Maturity		3,136,837	4228.48	313,684		104,769	(93,437)			0		(198,207)	104,769			
155765 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Maturity		1,018,166	4228.48	101,817		34,006	(30,328)			0		(64,335)	34,006			

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155767 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Maturity		2,821,332	4228.48	282,133		94,232	(84,039)			0		(178,271)	94,232			
155770 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Maturity		1,165,958	4228.48	116,596		38,943	(34,731)			0		(73,673)	38,943			
155772 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Maturity		1,510,461	4228.48	151,046		50,449	(44,992)			0		(95,441)	50,449			
155774 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Maturity		1,310,922	4228.48	131,092		43,784	(39,049)			0		(82,833)	43,784			
156462 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	3	1,172,457	3908.19	122,286		167,186	83,764			0		(83,423)	167,186			
156468 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	4	1,563,276	3908.19	163,048		222,915	111,685			0		(111,230)	222,915			
156472 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	8	3,126,552	3908.19	326,096		445,830	223,370			0		(222,460)	445,830			
156475 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	3	1,172,457	3908.19	122,286		167,186	83,764			0		(83,423)	167,186			
156478 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	10	3,908,190	3908.19	407,620		557,288	279,212			0		(278,075)	557,288			
156482 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	4	1,563,276	3908.19	163,048		222,915	111,685			0		(111,230)	222,915			
156485 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	7	2,735,733	3908.19	285,334		390,101	195,449			0		(194,653)	390,101			
156488 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity	3	1,172,457	3908.19	122,286		167,186	83,764			0		(83,423)	167,186			
156494 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023	09/06/2023	Maturity		5,866,254	3908.19	377,904		311,817	54,014			0		(257,803)	311,817			
156925 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023	09/20/2023	Maturity		5,902,463	3855.93	652,045		836,203	366,373			0		(469,830)	836,203			
156931 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	09/20/2022	09/20/2023	09/20/2023	Maturity		2,879,896	3855.93	324,890		407,995	173,896			0		(234,099)	407,995			
156974 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023	09/20/2023	Maturity		5,603,391	3855.93	372,009		387,772	119,722			0		(268,050)	387,772			
157010 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2022	09/20/2023	09/20/2023	Maturity	14	5,398,302	3855.93	436,716		764,775	450,100			0		(314,675)	764,775			
157023 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/20/2022	09/20/2023	09/20/2023	Maturity	4	1,542,372	3855.93	124,776		218,507	128,600			0		(89,907)	218,507			
157988 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	10/06/2023	Maturity		1,764,968	3744.52	202,679		265,830	110,906			0		(154,925)	265,830			
157999 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	10/06/2023	Maturity		6,759,871	3744.52	776,266		1,018,136	424,771			0		(593,365)	1,018,136			
158002 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023	10/06/2023	Maturity		1,227,683	3744.52	139,096		184,907	78,584			0		(106,323)	184,907			
158013 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023	10/06/2023	Maturity		1,408,442	3744.52	159,562		212,132	90,165			0		(121,967)	212,132			
158027 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	10/06/2023	Maturity		1,189,417	3744.52	136,586		179,144	74,740			0		(104,404)	179,144			
158102 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2022	10/06/2023	10/06/2023	Maturity	5	1,872,260	3744.52	156,710		281,989	162,202			0		(119,787)	281,989			
158105 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/06/2022	10/06/2023	10/06/2023	Maturity		6,473,037	3744.52	440,214		723,285	386,793			0		(336,492)	723,285			
158148 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/06/2022	10/06/2023	10/06/2023	Maturity		1,762,376	3744.52	286,210		265,440	46,666			0		(218,774)	265,440			
158725 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/20/2022	10/20/2023	10/20/2023	Maturity		5,912,113	3665.78	419,701		812,076	475,165			0		(336,911)	812,076			
158748 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2022	10/20/2023	10/20/2023	Maturity	9	3,299,202	3665.78	384,687		502,540	193,736			0		(308,804)	502,540			
158770 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2022	10/20/2023	10/20/2023	Maturity	16	5,865,248	3665.78	683,888		893,404	344,420			0		(548,984)	893,404			
158773 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2022	10/20/2023	10/20/2023	Maturity	10	3,665,780	3665.78	427,430		558,378	215,262			0		(343,115)	558,378			
158784 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2022	10/20/2023	10/20/2023	Maturity	4	1,466,312	3665.78	170,972		223,351	86,105			0		(137,246)	223,351			
158818 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2022	10/20/2023	10/20/2023	Maturity	4	1,466,312	3665.78	170,972		223,351	86,105			0		(137,246)	223,351			
159725 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Maturity		3,696,742	3770.55	426,488		583,775	223,526			0		(360,248)	583,775			
159741 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Maturity		1,513,961	3770.55	174,662		239,079	91,544			0		(147,535)	239,079			
159756 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Maturity		1,177,392	3770.55	135,835		185,929	71,191			0		(114,738)	185,929			
159768 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Maturity		1,728,371	3770.55	199,398		272,937	104,509			0		(168,429)	272,937			

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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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
159846 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/04/2022	11/06/2023	11/06/2023	Maturity	10	3,770,550	3770.55	425,320		595,428	236,165			0		(359,262)	595,428			
159861 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/04/2022	11/06/2023	11/06/2023	Maturity	1	377,055	3770.55	42,532		59,543	23,617			0		(35,926)	59,543			
159903 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Maturity		5,427,065	3770.55	626,129		857,020	328,138			0		(528,882)	857,020			
159905 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/04/2022	11/06/2023	11/06/2023	Maturity		7,301,946	3770.55	116,831		855,956	757,270			0		(98,686)	855,956			
160904 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	11/18/2022	11/20/2023	11/20/2023	Maturity		3,430,970	3965.34	379,434		503,604	168,627			0		(334,977)	503,604			
160905 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/18/2022	11/20/2023	11/20/2023	Maturity	8	3,172,272	3965.34	347,048		465,630	159,244			0		(306,386)	465,630			
160926 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	11/18/2022	11/20/2023	11/20/2023	Maturity		5,138,341	3965.34	568,253		754,215	252,542			0		(501,673)	754,215			
160931 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	11/18/2022	11/20/2023	11/20/2023	Maturity		1,430,453	3965.34	158,195		209,965	70,305			0		(139,660)	209,965			
160965 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/18/2022	11/20/2023	11/20/2023	Maturity	3	1,189,602	3965.34	130,143		174,611	59,717			0		(114,895)	174,611			
160976 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/18/2022	11/20/2023	11/20/2023	Maturity	2	793,068	3965.34	86,762		116,408	39,811			0		(76,596)	116,408			
160980 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2023	11/20/2023	Maturity		5,439,736	3965.34	332,958		307,776	13,830			0		(293,947)	307,776			
161878 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2022	12/06/2023	12/06/2023	Maturity		5,349,355	3941.26	583,192		825,329	282,082			0		(543,247)	825,329			
161883 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2022	12/06/2023	12/06/2023	Maturity	4	1,576,504	3941.26	168,372		243,231	86,391			0		(156,840)	243,231			
161891 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2022	12/06/2023	12/06/2023	Maturity		1,168,037	3941.26	127,341		180,211	61,593			0		(118,619)	180,211			
161897 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2022	12/06/2023	12/06/2023	Maturity	15	5,911,890	3941.26	631,395		912,116	323,967			0		(588,149)	912,116			
161946 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/06/2022	12/06/2023	12/06/2023	Maturity	17	6,700,142	3941.26	375,870		1,033,732	683,606			0		(350,125)	1,033,732			
161955 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2022	12/06/2023	12/06/2023	Maturity		1,442,039	3941.26	157,212		222,486	76,041			0		(146,445)	222,486			
161959 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2022	12/06/2023	12/06/2023	Maturity		1,489,829	3941.26	162,423		229,859	78,562			0		(151,298)	229,859			
162529 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023	12/20/2023	Maturity		5,960,207	3821.62	382,645		731,841	360,727			0		(371,114)	731,841			
162583 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	13	4,968,106	3821.62	536,549		1,139,746	619,367			0		(520,379)	1,139,746			
162595 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	5	1,910,810	3821.62	206,365		438,364	238,218			0		(200,146)	438,364			
162597 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	15	5,732,430	3821.62	619,095		1,315,091	714,654			0		(600,437)	1,315,091			
162621 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	3	1,146,486	3821.62	123,819		263,018	142,931			0		(120,087)	263,018			
162654 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity	3	1,146,486	3821.62	123,819		263,018	142,931			0		(120,087)	263,018			
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												49,039,906	0	39,253,182	14,439,048	0	XXX	0	0	(24,814,134)	39,253,182	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												49,039,906	0	39,253,182	14,439,048	0	XXX	0	0	(24,814,134)	39,253,182	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												49,039,906	0	39,253,182	14,439,048	0	XXX	0	0	(24,814,134)	39,253,182	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												49,039,906	0	39,253,182	14,439,048	0	XXX	0	0	(24,814,134)	39,253,182	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
145235 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	01/06/2022	01/06/2023	01/06/2023	Expiry		5,743,983	4786.652204	(363,192)			5,970			0		5,970	0			
145242 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	01/06/2022	01/06/2023	01/06/2023	Expiry		1,918,089	4795.223678	(119,072)			1,957			0		1,957	0			
145245 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	01/06/2022	01/06/2023	01/06/2023	Expiry		983,085	4915.425795	(46,332)			762			0		762	0			
145254 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2022	01/06/2023	01/06/2023	Expiry		5,871,743	4831.504454	(348,728)			5,733			0		5,733	0			
145257 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2022	01/06/2023	01/06/2023	Expiry		2,308,712	4844.019099	(133,405)			2,193			0		2,193	0			
145259 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	01/06/2022	01/06/2023	01/06/2023	Expiry		1,302,562	4938.333195	(60,328)			992			0		992	0			
145299 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	01/06/2022	01/06/2023	01/06/2023	Expiry		6,720,654	4835.806492	(398,765)			6,555			0		6,555	0			
145764 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/20/2022	01/20/2023	01/20/2023	Expiry		5,938,603	4623.232085	(166,986)			9,150			0		9,150	0			
145769 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/20/2022	01/20/2023	01/20/2023	Expiry		4,058,031	4570.092149	(273,457)			14,984			0		14,984	0			
145788 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	01/20/2022	01/20/2023	01/20/2023	Expiry		1,413,951	4713.169902	(65,385)			3,583			0		3,583	0			
145830 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	01/20/2022	01/20/2023	01/20/2023	Expiry		2,292,159	4584.318881	(143,985)			7,890			0		7,890	0			
145836 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	01/20/2022	01/20/2023	01/20/2023	Expiry		6,003,752	4618.270505	(349,596)			19,156			0		19,156	0			
145838 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	01/20/2022	01/20/2023	01/20/2023	Expiry		1,392,417	4641.389676	(76,803)			4,208			0		4,208	0			
146417 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/04/2022	02/06/2023	02/06/2023	Expiry		6,258,912	4635.5459	(197,490)			19,910			0		19,910	0			
146429 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	02/04/2022	02/06/2023	02/06/2023	Expiry		5,513,944	4587.840282	(409,587)			41,293			0		41,293	0			
146450 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	02/04/2022	02/06/2023	02/06/2023	Expiry		1,837,656	4594.141024	(124,016)			12,503			0		12,503	0			
146452 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	02/04/2022	02/06/2023	02/06/2023	Expiry		6,485,984	4632.845582	(403,368)			40,667			0		40,667	0			
146454 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	02/04/2022	02/06/2023	02/06/2023	Expiry		2,795,639	4659.398709	(164,016)			16,536			0		16,536	0			
146456 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	02/04/2022	02/06/2023	02/06/2023	Expiry		944,661	4723.306235	(47,832)			4,822			0		4,822	0			
146458 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	02/04/2022	02/06/2023	02/06/2023	Expiry		948,442	4742.208461	(45,888)			4,626			0		4,626	0			
147098 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	02/17/2023	Expiry		5,069,223	4433.238078	(373,748)			49,285			0		49,285	0			
147100 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	02/18/2022	02/17/2023	02/17/2023	Expiry		5,923,878	4478.901213	(211,095)			27,837			0		27,837	0			
147114 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	02/17/2023	Expiry		1,451,125	4447.154462	(104,129)			13,731			0		13,731	0			
147130 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	02/17/2023	Expiry		4,777,172	4479.3361	(320,762)			42,298			0		42,298	0			

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147132 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	02/18/2022	02/17/2023	02/17/2023	Expiry		2,612,631	4501.515337	(167,443)			22,080			0		22,080	0			
147147 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	02/18/2022	02/17/2023	02/17/2023	Expiry		1,374,330	4581.099658	(71,835)			9,473			0		9,473	0			
147149 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	02/18/2022	02/17/2023	02/17/2023	Expiry		1,380,592	4601.974234	(68,637)			9,051			0		9,051	0			
147837 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/04/2022	03/03/2023	03/03/2023	Expiry		1,918,020	4521.071828	(126,111)			21,480			0		21,480	0			
147850 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	03/04/2022	03/03/2023	03/03/2023	Expiry		4,458,736	4458.7361	(323,110)			55,035			0		55,035	0			
147855 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	03/04/2022	03/03/2023	03/03/2023	Expiry		3,138,690	4483.843546	(216,475)			36,872			0		36,872	0			
147868 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/04/2022	03/03/2023	03/03/2023	Expiry		6,162,478	4460.900535	(256,546)			43,697			0		43,697	0			
147909 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	03/04/2022	03/03/2023	03/03/2023	Expiry		1,593,563	4422.806479	(121,920)			20,767			0		20,767	0			
147911 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	03/04/2022	03/03/2023	03/03/2023	Expiry		4,857,318	4413.282965	(377,750)			64,342			0		64,342	0			
148470 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	03/18/2022	03/20/2023	03/20/2023	Expiry		5,005,166	4550.15084	(369,534)			79,545			0		79,545	0			
148476 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	03/18/2022	03/20/2023	03/20/2023	Expiry		2,774,811	4624.684944	(176,148)			37,917			0		37,917	0			
148486 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	03/18/2022	03/20/2023	03/20/2023	Expiry		6,698,439	4597.906224	(245,258)			52,794			0		52,794	0			
148489 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023	03/20/2023	Expiry		1,429,714	4555.952896	(98,289)			21,158			0		21,158	0			
148501 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	03/18/2022	03/20/2023	03/20/2023	Expiry		4,483,385	4596.567288	(282,862)			60,889			0		60,889	0			
148512 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	SOCIETE GENERAL O2RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2023	03/20/2023	Expiry		1,984,282	4694.755928	(109,221)			23,511			0		23,511	0			
149336 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	04/06/2022	04/06/2023	04/06/2023	Expiry		8,928,447	4612.89581	(632,674)			166,402			0		166,402	0			
149355 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023	04/06/2023	Expiry		1,155,801	4711.48111	(67,387)			17,724			0		17,724	0			
149358 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	04/06/2022	04/06/2023	04/06/2023	Expiry		6,851,454	4567.636195	(515,220)			135,510			0		135,510	0			
149359 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023	04/06/2023	Expiry		1,429,994	4726.268905	(80,672)			21,218			0		21,218	0			
149362 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	04/06/2022	04/06/2023	04/06/2023	Expiry		1,854,479	4636.19779	(121,584)			31,978			0		31,978	0			
149393 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/06/2022	04/06/2023	04/06/2023	Expiry		7,920,005	4608.41466	(279,557)			73,527			0		73,527	0			
149987 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry		5,909,173	4545.517385	(442,338)			133,307			0		133,307	0			
149990 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry		1,821,596	4553.99034	(134,104)			40,415			0		40,415	0			

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149992 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry		5,986,276	4604.82807	(397,813)			119,889			0		119,889	0			
149994 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry		1,393,088	4643.625285	(85,314)			25,711			0		25,711	0			
149996 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry		1,398,171	4660.571195	(82,557)			24,880			0		24,880	0			
149998 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	04/20/2022	04/20/2023	04/20/2023	Expiry		1,406,332	4687.77384	(78,183)			23,562			0		23,562	0			
150020 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	04/20/2022	04/20/2023	04/20/2023	Expiry		7,079,863	4590.55783	(496,773)			149,713			0		149,713	0			
150393 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/06/2022	05/05/2023	05/05/2023	Expiry		5,605,090	4203.332796	(471,263)			161,835			0		161,835	0			
150402 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/06/2022	05/05/2023	05/05/2023	Expiry		1,048,205	4303.942292	(77,376)			26,571			0		26,571	0			
150404 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023	05/05/2023	Expiry		1,255,224	4313.838308	(90,512)			31,083			0		31,083	0			
150412 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023	05/05/2023	Expiry		1,265,089	4351.773036	(84,759)			29,107			0		29,107	0			
150425 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	05/06/2022	05/05/2023	05/05/2023	Expiry		8,065,459	4244.97853	(560,785)			192,577			0		192,577	0			
150427 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	05/06/2022	05/05/2023	05/05/2023	Expiry		855,098	4275.491246	(55,708)			19,130			0		19,130	0			
150430 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	05/06/2022	05/05/2023	05/05/2023	Expiry		857,820	4289.098268	(54,248)			18,629			0		18,629	0			
150451 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/06/2022	05/05/2023	05/05/2023	Expiry		8,458,978	4246.627866	(694,853)			238,617			0		238,617	0			
151045 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023	05/19/2023	Maturity		2,101,602	4063.656576	(160,663)		(66,365)	(5,013)			0		61,352	(66,365)			
151049 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	05/20/2022	05/19/2023	05/19/2023	Maturity		2,318,905	4110.08276	(162,287)		(46,206)	15,766			0		61,972	(46,206)			
151072 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	05/19/2023	Maturity		4,375,180	3977.43652	(393,745)		(235,997)	(85,638)			0		150,359	(235,997)			
151074 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	05/20/2022	05/19/2023	05/19/2023	Maturity		6,833,934	4019.961344	(569,245)		(292,438)	(75,062)			0		217,377	(292,438)			
151097 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	05/20/2022	05/19/2023	05/19/2023	Expiry		6,847,572	4019.571208	(302,003)			115,325			0		115,325	0			
151613 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/06/2022	06/06/2023	06/06/2023	Maturity		5,639,213	4201.797885	(478,358)		(110,122)	95,638			0		205,759	(110,122)			
151652 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	06/06/2022	06/06/2023	06/06/2023	Expiry		1,286,010	4286.699343	(91,818)			39,494			0		39,494	0			
151661 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/06/2022	06/06/2023	06/06/2023	Maturity		8,259,384	4245.485043	(655,074)		(74,637)	207,134			0		281,772	(74,637)			
151673 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023	06/06/2023	Expiry		3,355,815	4339.86579	(219,277)			94,319			0		94,319	0			
151679 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/06/2022	06/06/2023	06/06/2023	Expiry		980,764	4363.770084	(61,038)			26,255			0		26,255	0			
151703 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	06/06/2022	06/06/2023	06/06/2023	Expiry		9,212,183	4243.836471	(381,404)			164,056			0		164,056	0			
152996 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/17/2022	06/20/2023	06/20/2023	Maturity		7,482,327	3785.0852	(366,126)		(459,568)	(289,439)			0		170,129	(459,568)			

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153003 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/17/2022	06/20/2023	06/20/2023	Maturity		3,891,826	3752.746608	(363,870)		(659,533)	(490,452)			0		169,081	(659,533)			
153007 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/17/2022	06/20/2023	06/20/2023	Maturity		6,954,472	3802.724432	(592,610)		(1,071,658)	(796,288)			0		275,370	(1,071,658)			
153024 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	06/17/2022	06/20/2023	06/20/2023	Maturity		4,495,799	3746.49938	(415,980)		(770,655)	(577,360)			0		193,295	(770,655)			
153027 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	06/17/2022	06/20/2023	06/20/2023	Maturity		1,528,439	3821.098632	(122,916)		(227,045)	(169,929)			0		57,116	(227,045)			
153031 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	06/17/2022	06/20/2023	06/20/2023	Maturity		1,544,609	3861.521872	(114,744)		(210,877)	(157,558)			0		53,319	(210,877)			
153797 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	07/06/2022	07/06/2023	07/06/2023	Maturity		6,272,095	3920.05906	(562,480)		(786,454)	(498,279)			0		288,175	(786,454)			
153805 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	07/06/2022	07/06/2023	07/06/2023	Maturity		6,631,186	3965.431004	(563,065)		(746,089)	(457,615)			0		288,474	(746,089)			
153808 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023	07/06/2023	Maturity		1,111,184	3992.731072	(87,346)		(116,569)	(71,819)			0		44,750	(116,569)			
153810 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023	07/06/2023	Maturity		1,164,032	4032.335396	(84,731)		(109,481)	(66,071)			0		43,410	(109,481)			
153815 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2023	07/06/2023	Maturity		1,420,787	4069.632672	(96,000)		(119,384)	(70,200)			0		49,184	(119,384)			
153826 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573 ROYAL BANK OF CANADA	07/06/2022	07/06/2023	07/06/2023	Maturity		7,678,953	3961.970432	(323,807)		(154,626)	11,270			0		165,896	(154,626)			
154451 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ES7IP3U3RHIGC71XBU11	07/20/2022	07/20/2023	07/20/2023	Expiry		6,767,763	4079.88497	(289,024)			159,161			0		159,161	0			
154457 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity		4,440,394	4036.7221	(396,033)		(547,968)	(329,878)			0		218,089	(547,968)			
154482 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity		2,020,737	4041.4739	(178,650)		(246,701)	(148,321)			0		98,380	(246,701)			
154494 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity		1,224,441	4081.4689	(100,548)		(136,021)	(80,650)			0		55,370	(136,021)			
154502 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity		1,643,200	4108.0003	(128,316)		(170,749)	(100,087)			0		70,662	(170,749)			
154504 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity		1,646,368	4115.92006	(126,588)		(167,581)	(97,871)			0		69,710	(167,581)			
154506 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity		3,708,961	4121.06793	(282,366)		(372,422)	(216,928)			0		155,495	(372,422)			
154512 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity		1,654,921	4137.3035	(122,092)		(159,029)	(91,795)			0		67,234	(159,029)			
154523 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity		1,246,181	4153.9351	(88,968)		(114,280)	(65,286)			0		48,993	(114,280)			
154528 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	07/20/2022	07/20/2023	07/20/2023	Maturity		1,257,823	4192.7421	(83,061)		(102,640)	(56,899)			0		45,740	(102,640)			
155066 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/04/2023	08/04/2023	Maturity		6,913,658	4226.021205	(600,782)		(412,280)	(55,772)			0		356,508	(412,280)			

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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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
155071 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/04/2023	08/04/2023	Maturity		6,212,206	4272.861852	(495,942)		(298,289)	(3,994)			0		294,295	(298,289)			
155073 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023	08/04/2023	Maturity		1,340,760	4296.903954	(102,400)		(56,517)	4,248			0		60,765	(56,517)			
155080 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/05/2022	08/04/2023	08/04/2023	Maturity		3,325,168	4351.205943	(229,090)		(96,918)	39,025			0		135,944	(96,918)			
155131 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/05/2022	08/04/2023	08/04/2023	Expiry		6,703,235	4276.178004	(267,714)			158,863			0		158,863	0			
155163 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	08/05/2022	08/04/2023	08/04/2023	Maturity		846,282	4231.409952	(72,268)		(49,325)	(6,440)			0		42,884	(49,325)			
155757 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/18/2023	Maturity		1,070,121	4313.0496	(92,219)		(14,058)	44,212			0		58,270	(14,058)			
155760 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Expiry		6,324,605	4359.140032	(261,843)			165,450			0		165,450	0			
155761 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	08/19/2022	08/18/2023	08/18/2023	Maturity		1,688,675	4317.27808	(144,422)		(20,508)	70,747			0		91,256	(20,508)			
155763 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Maturity		3,236,902	4363.368512	(255,025)		(4,704)	156,438			0		161,142	(4,704)			
155766 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Expiry		1,056,347	4387.048	(79,631)			50,316			0		50,316	0			
155769 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Expiry		2,931,646	4393.813568	(218,202)			137,875			0		137,875	0			
155771 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Expiry		1,216,561	4411.996032	(87,470)			55,270			0		55,270	0			
155773 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Expiry		1,584,625	4436.098368	(108,738)			68,708			0		68,708	0			
155776 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	08/19/2022	08/18/2023	08/18/2023	Expiry		1,387,087	4474.154688	(88,264)			55,771			0		55,771	0			
156467 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity		1,195,906	3986.3538	(108,873)		(143,740)	(69,467)			0		74,272	(143,740)			
156471 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity		1,596,730	3991.825266	(143,960)		(189,461)	(91,253)			0		98,208	(189,461)			
156473 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity		3,224,726	4030.907166	(270,880)		(347,658)	(162,866)			0		184,792	(347,658)			
156476 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity		1,216,659	4055.528763	(97,641)		(122,986)	(56,376)			0		66,610	(122,986)			
156479 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity		4,062,564	4062.563505	(321,760)		(402,923)	(183,420)			0		219,502	(402,923)			
156483 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity		1,630,341	4075.851351	(125,920)		(155,853)	(69,951)			0		85,902	(155,853)			
156487 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity		2,867,322	4096.173939	(213,003)		(258,519)	(113,210)			0		145,309	(258,519)			
156491 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	09/06/2022	09/06/2023	09/06/2023	Maturity		1,232,252	4107.50769	(89,550)		(107,392)	(46,301)			0		61,090	(107,392)			
156496 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/06/2022	09/06/2023	09/06/2023	Maturity		6,053,974	4033.25208	(276,477)		(124,097)	64,513			0		188,610	(124,097)			
156927 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023	09/20/2023	Maturity		6,017,561	3931.120635	(586,705)		(721,105)	(298,356)			0		422,749	(721,105)			
156933 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	09/20/2022	09/20/2023	09/20/2023	Maturity		2,983,573	3994.74348	(267,581)		(304,319)	(111,514)			0		192,805	(304,319)			
156976 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	09/20/2022	09/20/2023	09/20/2023	Maturity		5,775,415	3974.307051	(279,945)		(215,748)	(14,034)			0		201,714	(215,748)			

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157011 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	09/20/2022	09/20/2023	09/20/2023	Maturity		5,530,021	3950.014692	(362,544)		(633,070)	(371,839)			0		261,230	(633,070)			
157026 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	09/20/2022	09/20/2023	09/20/2023	Maturity		1,615,018	4037.544303	(85,108)		(145,865)	(84,541)			0		61,324	(145,865)			
157990 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	10/06/2023	Maturity		1,801,326	3821.657112	(182,029)		(229,472)	(90,332)			0		139,140	(229,472)			
158001 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	10/06/2023	Maturity		6,964,695	3857.978956	(662,024)		(813,312)	(307,272)			0		506,041	(813,312)			
158004 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023	10/06/2023	Maturity		1,273,230	3883.441692	(113,855)		(139,360)	(52,331)			0		87,029	(139,360)			
158014 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/06/2022	10/06/2023	10/06/2023	Maturity		1,465,203	3895.424156	(128,253)		(155,372)	(57,338)			0		98,034	(155,372)			
158028 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	MORGAN STANLEY & CO. INTERNATIONAL PLC . 4PQUHN3JPFGFNF3BB653	10/06/2022	10/06/2023	10/06/2023	Maturity		1,241,276	3907.781072	(108,159)		(127,285)	(44,610)			0		82,675	(127,285)			
158104 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	10/06/2022	10/06/2023	10/06/2023	Maturity		1,966,809	3933.61826	(105,280)		(187,441)	(106,967)			0		80,474	(187,441)			
158108 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	10/06/2022	10/06/2023	10/06/2023	Maturity		6,680,821	3864.719092	(328,619)		(515,501)	(264,310)			0		251,191	(515,501)			
158152 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	10/06/2022	10/06/2023	10/06/2023	Maturity		1,797,623	3819.4104	(266,154)		(230,192)	(26,749)			0		203,444	(230,192)			
158727 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP PARIBAS LONDON R0MUWSFPU8MPRO8K5P83	10/20/2022	10/20/2023	10/20/2023	Maturity		6,091,250	3776.853134	(325,462)		(632,939)	(371,678)			0		261,261	(632,939)			
158750 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	10/20/2022	10/20/2023	10/20/2023	Maturity		3,364,526	3738.362444	(348,525)		(437,222)	(157,447)			0		279,775	(437,222)			
158772 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	10/20/2022	10/20/2023	10/20/2023	Maturity		6,016,571	3760.357124	(600,896)		(742,084)	(259,721)			0		482,363	(742,084)			
158775 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	10/20/2022	10/20/2023	10/20/2023	Maturity		3,797,382	3797.381502	(356,240)		(426,783)	(140,815)			0		285,968	(426,783)			
158791 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	10/20/2022	10/20/2023	10/20/2023	Maturity		1,527,750	3819.376182	(138,024)		(161,913)	(51,116)			0		110,797	(161,913)			
158820 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	10/20/2022	10/20/2023	10/20/2023	Maturity		1,540,361	3850.90189	(131,688)		(149,305)	(43,594)			0		105,711	(149,305)			
159726 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Maturity		3,826,498	3902.896305	(355,103)		(454,019)	(154,068)			0		299,951	(454,019)			
159743 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Maturity		1,572,400	3916.09323	(142,687)		(180,640)	(60,114)			0		120,526	(180,640)			
159758 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Maturity		1,229,904	3938.71653	(107,354)		(133,417)	(42,737)			0		90,681	(133,417)			
159770 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Maturity		1,814,098	3957.56928	(153,250)		(187,210)	(57,762)			0		129,449	(187,210)			
159848 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	11/04/2022	11/06/2023	11/06/2023	Maturity		3,845,584	3845.583945	(383,130)		(520,403)	(196,778)			0		323,625	(520,403)			
159864 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	11/04/2022	11/06/2023	11/06/2023	Maturity		385,049	3850.48566	(38,041)		(51,549)	(19,417)			0		32,133	(51,549)			
159906 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2023	11/06/2023	Maturity		5,588,791	3882.91239	(536,365)		(695,294)	(242,233)			0		453,060	(695,294)			
159908 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	11/04/2022	11/06/2023	11/06/2023	Maturity		7,530,497	3888.568215	0		(627,405)	(627,405)			0		0	(627,405)			
160906 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	11/18/2022	11/20/2023	11/20/2023	Maturity		3,499,247	4044.250266	(339,703)		(435,328)	(135,427)			0		299,901	(435,328)			

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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
160907 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	11/18/2022	11/20/2023	11/20/2023	Maturity		3,275,688	4094.610084	(287,824)		(362,218)	(108,117)			0		254,101	(362,218)			
160928 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	11/18/2022	11/20/2023	11/20/2023	Maturity		5,262,689	4061.301228	(496,316)		(629,867)	(191,703)			0		438,165	(629,867)			
160933 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	11/18/2022	11/20/2023	11/20/2023	Maturity		1,489,245	4128.315474	(124,894)		(151,173)	(40,912)			0		110,261	(151,173)			
160960 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	11/18/2022	11/20/2023	11/20/2023	Maturity		1,247,417	4158.055524	(97,737)		(116,797)	(30,511)			0		86,286	(116,797)			
160979 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	11/18/2022	11/20/2023	11/20/2023	Maturity		840,018	4200.088128	(60,828)		(69,459)	(15,757)			0		53,701	(69,459)			
160990 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	BARCLAYS BANK PLC . G5GSEF7VJP5I7OUK5573	11/18/2022	11/20/2023	11/20/2023	Maturity		5,604,016	4085.093268	(243,366)		(143,496)	71,355			0		214,852	(143,496)			
161882 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2022	12/06/2023	12/06/2023	Maturity		5,454,202	4018.508696	(521,674)		(720,482)	(234,538)			0		485,943	(720,482)			
161885 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	12/06/2022	12/06/2023	12/06/2023	Maturity		1,610,714	4026.785342	(148,176)		(209,021)	(70,994)			0		138,027	(209,021)			
161896 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2022	12/06/2023	12/06/2023	Maturity		1,211,488	4087.874872	(102,228)		(136,760)	(41,535)			0		95,226	(136,760)			
161900 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	12/06/2022	12/06/2023	12/06/2023	Maturity		6,090,429	4060.286052	(527,115)		(733,579)	(242,568)			0		491,011	(733,579)			
161948 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	12/06/2022	12/06/2023	12/06/2023	Maturity		6,896,456	4056.74	(268,005)		(837,424)	(587,776)			0		249,648	(837,424)			
161956 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2022	12/06/2023	12/06/2023	Maturity		1,510,680	4128.863976	(118,133)		(153,845)	(43,803)			0		110,042	(153,845)			
161960 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	12/06/2022	12/06/2023	12/06/2023	Maturity		1,571,174	4156.452796	(116,834)		(148,515)	(39,683)			0		108,832	(148,515)			
162531 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	12/20/2023	12/20/2023	Maturity		6,133,649	3932.829142	(287,282)		(558,399)	(279,775)			0		278,624	(558,399)			
162584 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity		5,065,481	3896.523752	(480,415)		(1,042,382)	(576,446)			0		465,937	(1,042,382)			
162596 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity		1,952,275	3904.549154	(182,500)		(396,901)	(219,901)			0		177,000	(396,901)			
162598 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity		5,904,976	3936.650762	(520,845)		(1,142,554)	(637,405)			0		505,148	(1,142,554)			
162623 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity		1,188,562	3961.873454	(100,065)		(220,945)	(123,895)			0		97,049	(220,945)			
162655 Call Options - S&P 500 - USD	LIABILITY HEDGE	Exhibit 5	Equity/Index	X-CHANGE FINANCIAL ACCESS / MORGAN STANLEY/CLEARED THROUGH CBO 529900RLNSGA90UPEH54	12/20/2022	12/20/2023	12/20/2023	Maturity		1,204,957	4016.52262	(91,419)		(204,550)	(115,886)			0		88,664	(204,550)			
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(39,387,471)	0	(29,312,238)	(9,181,346)	0	XXX	0	0	20,130,892	(29,312,238)	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												(39,387,471)	0	(29,312,238)	(9,181,346)	0	XXX	0	0	20,130,892	(29,312,238)	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												(39,387,471)	0	(29,312,238)	(9,181,346)	0	XXX	0	0	20,130,892	(29,312,238)	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	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)
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												(39,387,471)	0	(29,312,238)	(9,181,346)	0	XXX	0	0	20,130,892	(29,312,238)	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												9,652,435	0	9,940,945	5,257,703	0	XXX	0	0	(4,683,242)	9,940,945	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												9,652,435	0	9,940,945	5,257,703	0	XXX	0	0	(4,683,242)	9,940,945	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0003	Equity derivatives hedging portfolio's exposure to equity markets

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

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		10,863,417	(8,378,591)	10,863,417	5,441,705		5,441,705	0	0
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Y	Y			106,166	(81,747)	24,419	384,829		384,829	0	
Barclays Bank PLC	G5GSEF7VJP5I70UK5573	Y	Y			2,626,284	(1,905,144)	721,140	1,853,047		1,853,047	0	
BNP Paribas London	R0MUWSFPU8MPRO8K5P83	Y	Y	1,940,000		2,965,435	(2,356,548)	0	1,931,203		0	0	
Citibank N.A.	E570DZWZ7FF32TWEFA76	Y	Y	541,122		31,299	(25,139)	0	545,202		4,080	0	
Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	Y	Y	610,000		927,755	(743,876)	0	646,961		36,961	0	
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	2,120,000		1,701,915	(1,111,823)	0	2,086,221		0	0	
Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	910,000		1,052,256	(688,547)	0	1,018,040		108,040	0	
0299999999. Total NAIC 1 Designation				6,121,122	0	9,411,110	(6,912,825)	745,559	8,465,503	0	2,386,957	0	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)								0			0		
0999999999 - Gross Totals				6,121,122	0	20,274,528	(15,291,416)	11,608,976	13,907,208	0	7,828,662	0	0
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						20,274,528	(15,291,416)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

NONE

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)
0199999999 - Total							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)
BNP Paribas ROMUWSFPU8MPRO8K5P83	Cash		Cash Collateral	1,940,000	1,940,000	XXX		V
Citibank NA E570DZWZ7FF32TWEFA76	Cash		Cash Collateral	541,122	541,122	XXX		V
Morgan Stanley & Co International PLC 4PQUHN3JPFGFNF3BB653	Cash		Cash Collateral	610,000	610,000	XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	2,120,000	2,120,000	XXX		V
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	910,000	910,000	XXX		V
0299999999 - Total				6,121,122	6,121,122	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 *
PNC Bank	Pittsburgh, PA					3,202,717	XXX
Bank of New York Mellon	New York, NY					2,182,177	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	5,384,894	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	5,384,894	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	5,384,894	XXX

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

1.	January	(5,204,823)	4.	April	(5,699,149)	7.	July	2,876,051	10.	October	2,767,957
2.	February	(2,651,767)	5.	May	2,070,521	8.	August	(243,676)	11.	November	1,387,206
3.	March	(5,928,381)	6.	June	(2,400,250)	9.	September	1,687,059	12.	December	5,384,894

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
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
	AMCOR FLEXIBLES NORTH AMERICA INC COMMER		12/14/2023	0.000	01/19/2024	3,988,728	0	11,208
	AMERICAN ELECTRIC POWER CO INC COMMERCIA		12/12/2023	0.000	01/30/2024	5,972,752	0	18,648
	DTE ENERGY CO COMMERCIAL PAPER		12/18/2023	0.000	01/16/2024	4,988,392	0	10,786
	DENTSPLY SIRONA INC COMMERCIAL PAPER		12/15/2023	0.000	01/09/2024	6,991,188	0	18,653
	ERAC USA FINANCE LLC COMMERCIAL PAPER		12/13/2023	0.000	01/17/2024	4,987,519	0	14,741
	ERAC USA FINANCE LLC COMMERCIAL PAPER		12/20/2023	0.000	02/22/2024	1,983,502	0	3,769
	EVERSOURCE ENERGY COMMERCIAL PAPER		12/27/2023	0.000	01/03/2024	2,999,086	0	2,283
	FORTIVE CORP COMMERCIAL PAPER		12/07/2023	0.000	01/16/2024	5,985,945	0	23,279
	HUBBELL INC COMMERCIAL PAPER		12/11/2023	0.000	01/11/2024	3,993,791	0	12,977
	KEURIG DR PEPPER INC COMMERCIAL PAPER		12/07/2023	0.000	01/10/2024	4,993,037	0	18,474
	MARRIOTT INTERNATIONAL INC/MD COMMERCIAL		12/13/2023	0.000	01/31/2024	5,971,766	0	17,744
	MOSAIC CO/THE COMMERCIAL PAPER		12/19/2023	0.000	01/09/2024	3,995,030	0	8,050
	OGE ENERGY CORP COMMERCIAL PAPER		12/07/2023	0.000	01/11/2024	2,995,206	0	11,918
	OGE ENERGY CORP COMMERCIAL PAPER		12/08/2023	0.000	01/12/2024	2,994,727	0	11,440
	ORACLE CORP COMMERCIAL PAPER		12/13/2023	0.000	02/27/2024	4,955,701	0	13,826
	PENSKE TRUCK LEASING CO LP COMMERCIAL PA		12/18/2023	0.000	01/16/2024	5,985,969	0	13,036
	SPIRE INC COMMERCIAL PAPER		12/13/2023	0.000	01/22/2024	4,983,413	0	14,913
	SYSCO CORP COMMERCIAL PAPER		12/05/2023	0.000	01/04/2024	3,998,125	0	16,792
	TAMPA ELECTRIC CO COMMERCIAL PAPER		12/29/2023	0.000	02/01/2024	4,976,093	0	2,301
	VF CORP COMMERCIAL PAPER		11/14/2023	0.000	01/18/2024	4,986,367	0	38,096
	VULCAN MATERIALS CO COMMERCIAL PAPER		12/05/2023	0.000	01/09/2024	4,993,774	0	20,899
	WASTE MANAGEMENT INC COMMERCIAL PAPER		12/11/2023	0.000	01/09/2024	4,993,836	0	16,109
	WILLIAMS COS INC/THE COMMERCIAL PAPER		12/21/2023	0.000	01/05/2024	2,998,130	0	5,130
	ALIMENTATION COUCHE-TARD INC COMMERCIAL		12/20/2023	0.000	01/24/2024	4,981,917	0	9,383
	MAGNA INTERNATIONAL INC COMMERCIAL PAPER		12/26/2023	0.000	01/04/2024	2,998,611	0	2,774
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						113,692,605	0	337,229
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						113,692,605	0	337,229
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						113,692,605	0	337,229
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						113,692,605	0	337,229
09248U-71-8	BLACKROCK LIQUIDITY FUND-EXEMPT MONEY MA		12/29/2023	0.000		1,000,000	0	0
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						1,000,000	0	0
8609999999 - Total Cash Equivalents						114,692,605	0	337,229

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$ 108,706,238	2B ..$ 0	2C ..$ 4,986,367				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	LIFE INSURANCE	264,984	263,160	0	0
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL	B	LIFE INSURANCE	124,993	124,132	0	0
11.	Georgia GA	B	LIFE INSURANCE	34,998	34,757	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	LIFE INSURANCE	499,971	496,529	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	LIFE INSURANCE	214,850	207,857	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	LIFE INSURANCE	204,588	198,881	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	LIFE INSURANCE	414,985	412,795	0	0
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	LIFE INSURANCE	4,053,140	4,095,323	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC	B	LIFE INSURANCE	199,950	201,844	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	LIFE INSURANCE	554,213	545,544	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	6,566,672	6,580,822	0	0
	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				