ANNUAL STATEMENT

OF THE

Ameritas Life Insurance Corp. of New York

of

New York

in the

STATE OF NEW YORK

TO THE

Insurance Department

OF THE

STATE OF

_____

FOR THE YEAR ENDED
DECEMBER 31, 2022

[X] LIFE AND ACCIDENT AND HEALTH **[ ] FRATERNAL**

2022

60033202220100100

ANNUAL STATEMENT

For the Year Ended December 31, 2022
OF THE CONDITION AND AFFAIRS OF THE

Ameritas

Ameritas Life Insurance Corp. of New York

NAIC Group Code 0943 (Current Period) 0943 (Prior Period) **NAIC Company Code** 60033 **Employer's ID Number** 13-3758127

Organized under the Laws of NY **, State of Domicile or Port of Entry** NY

Country of Domicile US

Licensed as business type: **Life, Accident & Health** [X] **Fraternal Benefits Societies** [ ]

Incorporated/Organized April 1, 1993 **Commenced Business** May 17, 1994

Statutory Home Office 1350 Broadway, Suite 1710 (Street and Number), New York, NY, US 10018-7722 (City or Town, State, Country and Zip Code)

Main Administrative Office 1350 Broadway, Suite 1710 (Street and Number)
New York, NY, US 10018-7722 (City or Town, State, Country and Zip Code) 402-467-1122 (Area Code) (Telephone Number)

Mail Address 1350 Broadway, Suite 1710 (Street and Number or P.O. Box), New York, NY, US 10018-7722 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1350 Broadway, Suite 1710 (Street and Number) New York, NY, US 10018-7722 (City or Town, State, Country and Zip Code) 402-467-1122 (Area Code) (Telephone Number)

Internet Web Site Address www.ameritasny.com

Statutory Statement Contact Sally Jo Gerdes (Name) 800-745-6665-87707 (Area Code) (Telephone Number) (Extension)
sally.gerdes@ameritas.com (E-Mail Address) 402-465-6100 (Fax Number)

OFFICERS

	Name	Title
1.	William Wallace Lester	President & Chief Executive Officer
2.	Christine Miller Neighbors	Senior VP, General Counsel & Corporate Secretary
3.	Susan Kay Wilkinson	Executive VP, Chief Financial Officer & Treasurer
4.	Linda Ann Whitmire	Senior VP, Chief Actuary, Corporate

VICE-PRESIDENTS

Name	Title	Name	Title
Ryan Charles Beasley	Executive VP, Individual	Laura Ann Fender	Senior VP, Controller
Patrick Drew Fleming	Senior VP, Distribution & National Partners, Group	Jeffrey Charles Graves #	Senior VP, Agency & Field Distribution
Kelly Jay Halverson #	Senior VP, Chief Actuary & Underwriting, Individual	Gerald Quintin Herbert #	Senior VP, Risk & Compliance
Robert Michael Jurgensmeier	Executive VP, Independent Distribution & Investments	James Michael Kais	Executive VP, Retirement Plans
Brent Frazier Korte	Senior VP, Chief Marketing Officer	Bruce Everett Mieth	Senior VP, Group Operations
Shreejit Rajan Nair #	Senior VP, Information Technology	April Lea Rimpley	Senior VP, Human Resources
David Adam Voelker	Senior VP, Indiviual Operations	Richard Alan Wiedenbeck	Senior VP, Chief Technology & Transformation Officer
Kelly John Wieseler	Senior VP, Group Chief Actuary & Underwriting, Group		

DIRECTORS OR TRUSTEES

Ryan Charles Beasley	Robert Kennedy Crandall	Ann Marie Frohman	Brian William Kaiser
Kelly John Wieseler #	William Wallace Lester, Chair	Susan Kay Wilkinson	

State of New York

County of New York 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.

(Signature)	(Signature)	(Signature)
William Wallace Lester	Christine Miller Neighbors	Susan Kay Wilkinson
(Printed Name)	(Printed Name)	(Printed Name)
1.	2.	3.
President & Chief Executive Officer	Senior VP, General Counsel & Corporate Secretary	Executive VP, Chief Financial Officer & Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to (or affirmed) before me on this 26th day of January, 2023, by Linda Baumert

GENERAL NOTARY - State of Nebraska
LINDA BAUMERT
My Comm. Exp. July 16, 2023

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

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)	994,300,128	0	994,300,128	978,282,800
2. Stocks (Schedule D):				
2.1 Preferred stocks	0	0	0	0
2.2 Common stocks	1,712,200	0	1,712,200	1,713,200
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	236,676,610	0	236,676,610	235,357,143
3.2 Other than first liens	0	0	0	0
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5. Cash ($ 1,477,217, Schedule E - Part 1), cash equivalents ($ 22,811,328, Schedule E - Part 2), and short-term investments ($ 0, Schedule DA)	24,288,545	0	24,288,545	17,388,468
6. Contract loans (including $ 0 premium notes)	33,587,806	425,153	33,162,653	30,318,395
7. Derivatives (Schedule DB)	3,742,124	0	3,742,124	9,717,681
8. Other invested assets (Schedule BA)	11,182,573	0	11,182,573	11,244,942
9. Receivables for securities	0	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	1,305,489,986	425,153	1,305,064,833	1,284,022,629
13. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	10,293,531	12,450	10,281,081	9,544,459
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	4,181,845	44,335	4,137,510	3,689,252
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	4,487,327	0	4,487,327	4,715,893
15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,545,213	0	2,545,213	3,953,985
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	3,324,282	0	3,324,282	6,283,050
17. Amounts receivable relating to uninsured plans	1,105,972	0	1,105,972	1,282,948
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	1,357,802
18.2 Net deferred tax asset	22,436,542	16,347,811	6,088,731	6,592,407
19. Guaranty funds receivable or on deposit	4,800	0	4,800	4,800
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	0
24. Health care ($ 0) and other amounts receivable	439,182	268,363	170,819	1,035,593
25. Aggregate write-ins for other-than-invested assets	5,264,827	1,712,019	3,552,808	3,646,267
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,359,573,507	18,810,131	1,340,763,376	1,326,129,085
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	392,211,602	0	392,211,602	492,219,356
28. Total (Lines 26 and 27)	1,751,785,109	18,810,131	1,732,974,978	1,818,348,441

DETAILS OF WRITE-IN LINES				
1101.	0	0	0	0
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0	0
2501. NY Reg 172 reinsurance premium refund	3,127,377	0	3,127,377	3,338,651
2502. Unearned annualized commissions	1,712,019	1,712,019	0	0
2503. Miscellaneous receivables	425,431	0	425,431	307,616
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	5,264,827	1,712,019	3,552,808	3,646,267

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts $ 1,082,162,319 (Exhibit 5, Line 9999999) less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	1,082,162,319	1,058,778,524
2. Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	22,686,836	23,731,135
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 0 Modco Reserve)	35,218,412	34,892,097
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	5,377,732	4,430,547
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	1,879,431	2,150,635
5. Policyholders' dividends/refunds to members $ 0 and coupons $ 0 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 $ 0 Modco)	685,000	634,000
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 203,538 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14)	342,742	335,406
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	0
9.2 Provision for experience rating refunds, including the liability of $ 0 accident and heath experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 7,536,788 ceded	7,536,788	8,868,299
9.4 Interest Maintenance Reserve (IMR, Line 6)	4,143,479	5,643,745
10. Commissions to agents due or accrued-life and annuity contracts $ 132,839 accident and health $ 735,027 and deposit-type contract funds $ 14,000	881,867	717,553
11. Commissions and expense allowances payable on reinsurance assumed	355,859	346,687
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	735,914	870,004
13. Transfers to Separate Accounts due or accrued (net) (including $ (29,270) accrued for expense allowances recognized in reserves, net of reinsured allowances)	312,923	345,569
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	499,936	224,995
15.1 Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	769,063	0
15.2 Net deferred tax liability	0	0
16. Unearned investment income	79,432	65,526
17. Amounts withheld or retained by reporting entity as agent or trustee	11,276	2,163
18. Amounts held for agents' account, including $ 0 agents' credit balances	167,955	172,746
19. Remittances and items not allocated	1,920,810	2,221,567
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money $ 0 and interest thereon $ 0	0	0
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	11,279,330	9,972,194
24.02 Reinsurance in unauthorized and certified $ (0) companies	954,030	841,467
24.03 Funds held under reinsurance treaties with unauthorized and certified $ (0) reinsurers	0	0
24.04 Payable to parent, subsidiaries and affiliates	3,177,327	1,978,288
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	134,960	135,601
24.07 Funds held under coinsurance	38,067,820	38,774,880
24.08 Derivatives	1,941,243	5,751,725
24.09 Payable for securities	0	0
24.10 Payable for securities lending	0	0
24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25. Aggregate write-ins for liabilities	4,132,395	4,807,947
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,225,454,879	1,206,693,300
27. From Separate Accounts statement	392,211,602	492,219,356
28. Total liabilities (Lines 26 and 27)	1,617,666,481	1,698,912,656
29. Common capital stock	2,000,000	2,000,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other-than-special surplus funds	0	0
32. Surplus notes	0	0
33. Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	186,202,109	186,202,109
34. Aggregate write-ins for special surplus funds	0	0
35. Unassigned funds (surplus)	(72,893,612)	(68,766,324)
36. Less treasury stock, at cost:		
36.1 0 shares common (value included in Line 29 $ 0)	0	0
36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $ 0 in Separate Accounts Statement)	113,308,497	117,435,785
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	115,308,497	119,435,785
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	1,732,974,978	1,818,348,441

DETAILS OF WRITE-IN LINES		
2501. Loss contingency allowance	3,008,908	3,577,078
2502. Unclaimed checks	1,081,277	1,186,969
2503. Accrued interest on contract claims	28,500	43,900
2598. Summary of remaining write-ins for Line 25 from overflow page	13,710	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	4,132,395	4,807,947
3101.	0	0
3102.	0	0
3103.	0	0
3198. Summary of remaining write-ins for Line 31 from overflow page	0	0
3199. Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)	0	0
3401.	0	0
3402.	0	0
3403.	0	0
3498. Summary of remaining write-ins for Line 34 from overflow page	0	0
3499. Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)	0	0

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	141,876,040	168,107,931
2. Considerations for supplementary contracts with life contingencies	0	188,277
3. Net investment income (Exhibit of Net Investment Income, Line 17)	48,592,169	52,878,618
4. Amortization of Interest Maintenance Reserve (IMR, Line 5)	1,397,166	1,884,460
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)	2,355,779	2,893,344
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	3,681,886	4,523,571
8.2 Charges and fees for deposit-type contracts	0	0
8.3 Aggregate write-ins for miscellaneous income	17,023,536	19,398,592
9. Totals (Lines 1 to 8.3)	214,926,576	249,874,793
10. Death benefits	23,921,639	24,822,217
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	3,915,713	3,790,982
13. Disability benefits and benefits under accident and health contracts	29,124,997	30,740,173
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0
15. Surrender benefits and withdrawals for life contracts	135,760,063	165,003,987
16. Group conversions	0	0
17. Interest and adjustments on contract or deposit-type contract funds	856,638	435,884
18. Payments on supplementary contracts with life contingencies	83,817	215,795
19. Increase in aggregate reserves for life and accident and health contracts	22,339,495	(13,233,351)
20. Totals (Lines 10 to 19)	216,002,362	211,775,687
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	11,652,328	12,045,953
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	388,544	458,286
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	28,114,448	28,375,350
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	3,315,227	3,415,967
25. Increase in loading on deferred and uncollected premiums	2,369,130	126,397
26. Net transfers to or (from) Separate Accounts net of reinsurance	(11,987,887)	(43,227,596)
27. Aggregate write-ins for deductions	(37,066,755)	2,612,849
28. Totals (Lines 20 to 27)	212,787,397	215,582,893
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,139,179	34,291,900
30. Dividends to policyholders and refunds to members	687,108	642,555
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,452,071	33,649,345
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	876,668	671,743
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)	575,403	32,977,602
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (36,073) (excluding taxes of $ (27,406) transferred to the IMR)	(135,703)	(24,984)
35. Net income (Line 33 plus Line 34)	439,700	32,952,618
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	119,435,785	87,754,501
37. Net income (Line 35)	439,700	32,952,618
38. Change in net unrealized capital gains (losses) less capital gains tax of $ (554,741)	(2,086,886)	160,041
39. Change in net unrealized foreign exchange capital gain (loss)	0	0
40. Change in net deferred income tax	1,022,746	(5,777,738)
41. Change in nonadmitted assets	(2,083,149)	5,399,232
42. Change in liability for reinsurance in unauthorized and certified companies	(112,563)	(182,445)
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0
44. Change in asset valuation reserve	(1,307,136)	(870,424)
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	0	0
47. Other changes in surplus in Separate Accounts statement	0	0
48. Change in surplus notes	0	0
49. Cumulative effect of changes in accounting principles	0	0
50. Capital changes:		
50.1 Paid in	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0
50.3 Transferred to surplus	0	0
51. Surplus adjustment:		
51.1 Paid in	0	0
51.2 Transferred to capital (Stock Dividend)	0	0
51.3 Transferred from capital	0	0
51.4 Change in surplus as a result of reinsurance	0	0
52. Dividends to stockholders	0	0
53. Aggregate write-ins for gains and losses in surplus	0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	(4,127,288)	31,681,284
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	115,308,497	119,435,785

DETAILS OF WRITE-IN LINES		
08.30 Separate account transfers assumed	15,256,619	17,355,643
08.30 Revenue sharing agreement income	1,390,621	1,764,739
08.30 Miscellaneous insurance income	376,296	278,210
08.39 Summary of write-ins for Line 08.3 from overflow page	0	0
08.39 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	17,023,536	19,398,592
2701. Interest on coinsurance funds withheld obligation	1,624,740	1,840,904
2702. Miscellaneous deductions	64,481	95,835
2703. Change in loss contingency allowance	(570,045)	(327,294)
2798. Summary of write-ins for Line 27 from overflow page	(38,185,931)	1,003,404
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(37,066,755)	2,612,849
5301.	0	0
5302.	0	0
5303.	0	0
5398. Summary of write-ins for Line 53 from overflow page	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	0

CASH FLOW

	1 Current Year	2 Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	175,957,931	170,484,165
2. Net investment income	48,899,894	54,115,907
3. Miscellaneous income	23,470,707	26,319,755
4. Total (Lines 1 through 3)	248,328,532	250,919,827
5. Benefit and loss related payments	188,857,720	232,353,183
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(11,955,241)	(43,330,536)
7. Commissions, expenses paid and aggregate write-ins for deductions	44,821,593	46,562,752
8. Dividends paid to policyholders	636,108	848,555
9. Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	(1,313,676)	512,665
10. Total (Lines 5 through 9)	221,046,504	236,946,619
11. Net cash from operations (Line 4 minus Line 10)	27,282,028	13,973,208
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	92,766,053	146,785,550
12.2 Stocks	1,000	4,800
12.3 Mortgage loans	31,962,922	26,196,931
12.4 Real estate	0	0
12.5 Other invested assets	31,915	31,915
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0
12.7 Miscellaneous proceeds	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7)	124,761,890	173,019,196
13. Cost of investments acquired (long-term only):		
13.1 Bonds	110,005,965	168,545,672
13.2 Stocks	0	0
13.3 Mortgage loans	33,401,263	40,307,664
13.4 Real estate	0	0
13.5 Other invested assets	0	0
13.6 Miscellaneous applications	2,924,795	495,037
13.7 Total investments acquired (Lines 13.1 to 13.6)	146,332,023	209,348,373
14. Net increase (decrease) in contract loans and premium notes	2,491,847	753,347
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(24,061,980)	(37,082,524)
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	326,316	(306,436)
16.5 Dividends to stockholders	0	0
16.6 Other cash provided (applied)	3,353,713	(4,765,113)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	3,680,029	(5,071,549)
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)	6,900,077	(28,180,865)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	17,388,468	45,569,333
19.2 End of year (Line 18 plus Line 19.1)	24,288,545	17,388,468

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

20.0001	Exchanges of bonds	2,520,586	299,024
20.0002		0	0
20.0003		0	0

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	141,876,040	51,539,322	0	(6,582,422)	51,152,007	45,767,133	0	0	0
2. Considerations for supplementary contracts with life contingencies	0	XXX	XXX	0	0	XXX	XXX	0	XXX
3. Net investment income	48,592,169	29,022,758	0	5,925,912	12,844,397	1,535,465	0	(736,363)	0
4. Amortization of Interest Maintenance Reserve (IMR)	1,397,166	543,878	0	184,747	597,790	40,722	0	30,029	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	XXX	0	0
6. Commissions and expense allowances on reinsurance ceded	2,355,779	1,605,519	0	0	0	750,260	XXX	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	XXX	0	0
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	3,681,886	39,397	0	305,754	3,336,735	0	XXX	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	XXX	XXX	0	0
8.3 Aggregate write-ins for miscellaneous income	17,023,536	1,093,644	0	2,436,588	13,490,500	2,506	0	298	0
9. Totals (Lines 1 to 8.3)	214,926,576	83,844,518	0	2,270,579	81,421,429	48,096,086	0	(706,036)	0
10. Death benefits	23,921,639	23,921,639	0	0	0	XXX	XXX	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	XXX	XXX	0	0
12. Annuity benefits	3,915,713	XXX	XXX	1,219,049	2,696,664	XXX	XXX	0	XXX
13. Disability benefits and benefits under accident and health contracts	29,124,997	69,372	0	0	0	29,055,625	XXX	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	XXX	0	0
15. Surrender benefits and withdrawals for life contracts	135,760,063	11,191,507	0	8,670,774	115,897,782	XXX	XXX	0	0
16. Group conversions	0	0	0	0	0	0	XXX	0	0
17. Interest and adjustments on contract or deposit-type contract funds	856,638	56,050	0	715,822	84,766	0	XXX	0	0
18. Payments on supplementary contracts with life contingencies	83,817	0	0	83,817	0	XXX	XXX	0	0
19. Increase in aggregate reserves for life and accident and health contracts	22,339,495	33,152,655	0	(206,166)	(9,562,695)	(1,044,299)	XXX	0	0
20. Totals (Lines 10 to 19)	216,002,362	68,391,223	0	10,483,296	109,116,517	28,011,326	XXX	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	11,652,328	4,468,400	0	154,566	2,024,783	5,004,579	0	0	XXX
22. Commissions and expense allowances on reinsurance assumed	388,544	55,476	0	90,550	219,810	22,708	XXX	0	0
23. General insurance expenses anf fraternal expenses	28,114,448	15,026,349	0	767,042	4,598,360	7,685,894	0	36,803	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,315,227	1,786,402	0	9,095	399,405	1,120,326	0	(1)	0
25. Increase in loading on deferred and uncollected premiums	2,369,130	2,369,130	0	0	0	0	XXX	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(11,987,887)	11,204	0	(186)	(11,998,905)	0	XXX	0	0
27. Aggregate write-ins for deductions	(37,066,755)	(3,557,292)	0	(8,628,981)	(24,880,605)	123	0	0	0
28. Totals (Lines 20 to 27)	212,787,397	88,550,892	0	2,875,382	79,479,365	41,844,956	0	36,802	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	2,139,179	(4,706,374)	0	(604,803)	1,942,064	6,251,130	0	(742,838)	0
30. Dividends to policyholders and refunds to members	687,108	687,108	0	0	0	0	XXX	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,452,071	(5,393,482)	0	(604,803)	1,942,064	6,251,130	0	(742,838)	0
32. Federal income taxes incurred (excluding tax on capital gains)	876,668	268,412	0	(706,832)	166,650	1,312,861	0	(164,423)	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)	575,403	(5,661,894)	0	102,029	1,775,414	4,938,269	0	(578,415)	0
34. Policies/certificates in force end of year	50,275	34,641	0	1,102	14,532	0	XXX	0	0

DETAILS OF WRITE-IN LINES									
08.301 Separate account transfers assumed	15,256,617	1,054,820	0	2,401,805	11,799,992	0	0	0	0
08.302 Revenue sharing agreement income	1,390,622	22,648	0	34,644	1,333,330	0	0	0	0
08.303 Miscellaneous insurance income	376,297	16,176	0	139	357,178	2,506	0	298	0
08.398 Summary of remaining write-ins for Line 08.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	17,023,536	1,093,644	0	2,436,588	13,490,500	2,506	0	298	0
2701. Interest on coinsurance funds withheld obligations	1,624,740	1,624,740	0	0	0	0	0	0	0
2702. Miscellaneous deductions	64,481	15,082	0	12,689	36,587	123	0	0	0
2703. Change in loss contingency allowance	(570,045)	(570,045)	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	(38,185,931)	(4,627,069)	0	(8,641,670)	(24,917,192)	0	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(37,066,755)	(3,557,292)	0	(8,628,981)	(24,880,605)	123	0	0	0

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarentees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1. Premiums for life contracts (a)	51,539,322	0	14,323,588	9,803,920	16,514,813	3,020,950	11,715,332	0	(3,839,281)	0	0	0
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	29,022,758	0	7,238,124	1,066,568	3,315,249	854,013	16,323,128	0	197,921	0	27,755	0
4. Amortization of Interest Maintenance Reserve (IMR)	543,878	0	260,864	(25,051)	114,949	(10,721)	204,831	0	(1,266)	0	272	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	1,605,519	0	72,301	1,533,218	0	0	0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
8. Miscellaneous Income:												
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	39,397	0	0	0	0	0	0	0	39,397	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	1,093,644	0	17	309	5,816	494	8,372	0	1,078,636	0	0	0
9. Totals (Lines 1 to 8.3)	83,844,518	0	21,894,894	12,378,964	19,950,827	3,864,736	28,251,663	0	(2,524,593)	0	28,027	0
10. Death benefits	23,921,639	0	605,851	3,814,188	2,469,658	4,940,330	11,853,304	0	238,308	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0	0	0	0
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	69,372	0	5,753	981	0	32,091	30,547	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	11,191,507	0	3,593,351	0	3,023,129	2,193,605	1,757,786	0	623,636	0	0	0
16. Group conversions	0	0	0	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	56,050	0	(5,925)	5,440	6,718	3,832	43,374	0	235	0	2,376	0
18. Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	33,152,655	0	11,094,012	(2,166,893)	9,563,723	443,732	13,705,936	0	512,145	0	0	0
20. Totals (Lines 10 to 19)	68,391,223	0	15,293,042	1,653,716	15,063,228	7,613,590	27,390,947	0	1,374,324	0	2,376	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	4,468,400	0	932,857	1,189,556	1,398,469	66,953	880,113	0	452	0	0	XXX
22. Commissions and expense allowances on reinsurance assumed	55,476	0	6,714	9,171	0	0	0	0	39,591	0	0	0
23. General insurance expenses	15,026,349	0	2,680,430	4,050,958	3,399,887	867,278	3,398,331	0	623,248	0	6,217	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,786,402	0	343,286	406,935	404,615	135,400	494,678	0	1,488	0	0	0
25. Increase in loading on deferred and uncollected premiums	2,369,130	0	88,827	2,280,303	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	11,204	0	0	0	0	0	0	0	11,204	0	0	0
27. Aggregate write-ins for deductions	(3,557,292)	0	1,625,847	(577,019)	916	750	10,382	0	(4,618,168)	0	0	0
28. Totals (Lines 20 to 27)	88,550,892	0	20,971,003	9,013,620	20,267,115	8,683,971	32,174,451	0	(2,567,861)	0	8,593	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(4,706,374)	0	923,891	3,365,344	(316,288)	(4,819,235)	(3,922,788)	0	43,268	0	19,434	0
30. Dividends to policyholders and refunds to members	687,108	0	687,108	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(5,393,482)	0	236,783	3,365,344	(316,288)	(4,819,235)	(3,922,788)	0	43,268	0	19,434	0
32. Federal income taxes incurred (excluding tax on capital gains)	268,412	0	214,224	862,046	(71,425)	(211,171)	(547,639)	0	18,281	0	4,096	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)	(5,661,894)	0	22,559	2,503,298	(244,863)	(4,608,064)	(3,375,149)	0	24,987	0	15,338	0
34. Policies/certificates in force end of year	34,641	0	5,383	13,863	4,252	7,261	3,878	0	4	0	0	0
DETAILS OF WRITE-IN LINES												
08.301 Separate account transfers assumed	1,054,820	0	0	0	0	0	0	0	1,054,820	0	0	0
08.302 Revenue sharing agreement income	22,648	0	0	0	0	0	0	0	22,648	0	0	0
08.303 Miscellaneous insurance income	16,176	0	17	309	5,816	494	8,372	0	1,168	0	0	0
08.398 Summary of remaining write-ins for Line 08.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	1,093,644	0	17	309	5,816	494	8,372	0	1,078,636	0	0	0
2701. Interest on coinsurance funds withheld obligations	1,624,740	0	1,624,740	0	0	0	0	0	0	0	0	0
2702. Miscellaneous deductions	15,082	0	83	73	753	627	4,645	0	8,901	0	0	0
2703. Change in loss contingency allowance	(570,045)	0	1,024	(577,092)	163	123	5,737	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	(4,627,069)	0	0	0	0	0	0	0	(4,627,069)	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(3,557,292)	0	1,625,847	(577,019)	916	750	10,382	0	(4,618,168)	0	0	0

(a) Include premium amounts for preneed plans included in Line 1 0

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. Not applicable.

(c) Individual and Group Credit Life are combined and included on Not applicable. page. (Indicated whether included with Individual or Group.)

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

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1. Premiums for life contracts (b)	0	0	0	0	0	0	0	0	0
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	0	0	0	0	0	0	0	0	0
4. Amortization of Interest Maintenance Reserve (IMR)	0	0	0	0	0	0	0	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0
8. Miscellaneous Income:									
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 to 8.3)	0	0	0	0	0	0	0	0	0
10. Death benefits	0	0	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0	0	0
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	0	0	0	0	0	0	0	0	0
16. Group conversions	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	0	0	0	0	0	0	0	0	0
18. Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19)	0	0	0	0	0	0	0	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0	0	0	0	0	0	0	0	XXX
22. Commissions and expense allowances on reinsurance assumed	0	0	0	0	0	0	0	0	0
23. General insurance expenses	0	0	0	0	0	0	0	0	0
24. Insurance taxes, licenses and fees, excluding federal income taxes	0	0	0	0	0	0	0	0	0
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions	0	0	0	0	0	0	0	0	0
28. Totals (Lines 20 to 27)	0	0	0	0	0	0	0	0	0
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	0	0	0	0	0	0	0	0	0
30. Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	0	0	0	0	0	0	0	0	0
32. Federal income taxes incurred (excluding tax on capital gains)	0	0	0	0	0	0	0	0	0
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	0	0	0	0	0	0	0	0	0
34. Policies/certificates in force end of year	0	0	0	0	0	0	0	0	0
DETAILS OF WRITE-IN LINES									
08.301 Separate account transfers assumed	0	0	0	0	0	0	0	0	0
08.302 Revenue sharing agreement income	0	0	0	0	0	0	0	0	0
08.303 Miscellaneous insurance income	0	0	0	0	0	0	0	0	0
08.398 Summary of remaining write-ins for Line 08.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	0	0	0	0	0	0	0	0	0
2701. Interest on coinsurance funds withheld obligations	0	0	0	0	0	0	0	0	0
2702. Modco reserve adjustment	0	0	0	0	0	0	0	0	0
2703. Miscellaneous deductions	0	0	0	0	0	0	0	0	0
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 through 2703 plus 2798) (Line 27 above)	0	0	0	0	0	0	0	0	0

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

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

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. Not applicable.

(d) Individual and Group Credit Life are combined and included on Not applicable. page. (Indicated whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout Immediate and Annuitizations)	Other Annuities
1. Premiums for individual annuity contracts	(6,582,422)	1,344,959	0	(8,048,778)	0	121,397	0
2. Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX	0	XXX
3. Net investment income	5,925,912	3,231,430	0	1,415,320	0	119,747	1,159,415
4. Amortization of Interest Maintenance Reserve (IMR)	184,747	157,599	0	9,892	0	2,244	15,012
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0
8. Miscellaneous Income:							
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	305,754	0	0	305,754	0	0	0
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	2,436,588	126	0	2,436,462	0	0	0
9. Totals (Lines 1 to 8.3)	2,270,579	4,734,114	0	(3,881,350)	0	243,388	1,174,427
10. Death benefits	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12. Annuity benefits	1,219,049	847,998	0	218,753	0	152,298	0
13. Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	8,670,774	5,671,890	0	2,998,884	0	0	0
16. Group conversions	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	715,822	4,222	0	193	0	0	711,407
18. Payments on supplementary contracts with life contingencies	83,817	0	0	0	0	83,817	0
19. Increase in aggregate reserves for life and accident and health contracts	(206,166)	(2,638,455)	0	2,481,533	0	(49,244)	0
20. Totals (Lines 10 to 19)	10,483,296	3,885,655	0	5,699,363	0	186,871	711,407
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	154,566	106,663	1,050	42,908	0	3,945	0
22. Commissions and expense allowances on reinsurance assumed	90,550	0	0	90,550	0	0	0
23. General insurance expenses	767,042	288,708	1	457,620	0	14,167	6,546
24. Insurance taxes, licenses and fees, excluding federal income taxes	9,095	6,885	0	1,101	0	1,039	70
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(186)	0	0	(186)	0	0	0
27. Aggregate write-ins for deductions	(8,628,981)	486	0	(8,629,467)	0	0	0
28. Totals (Lines 20 to 27)	2,875,382	4,288,397	1,051	(2,338,111)	0	206,022	718,023
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(604,803)	445,717	(1,051)	(1,543,239)	0	37,366	456,404
30. Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(604,803)	445,717	(1,051)	(1,543,239)	0	37,366	456,404
32. Federal income taxes incurred (excluding tax on capital gains)	(706,832)	32,817	(221)	(837,473)	0	6,310	91,735
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)	102,029	412,900	(830)	(705,766)	0	31,056	364,669
34. Policies/certificates in force end of year	1,102	988	0	17	0	32	65

DETAILS OF WRITE-IN LINES							
08.301 Separate account transfers assumed	2,401,805	0	0	2,401,805	0	0	0
08.302 Revenue sharing agreement income	34,644	0	0	34,644	0	0	0
08.303 Miscellaneous insurance income	139	126	0	13	0	0	0
08.398 Summary of remaining write-ins for Line 08.3 from overflow page	0	0	0	0	0	0	0
08.399 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	2,436,588	126	0	2,436,462	0	0	0
2701. Miscellaneous deductions	12,689	486	0	12,203	0	0	0
2702. Interest on coinsurance funds withheld obligations	0	0	0	0	0	0	0
2703. Change in loss contingency allowance	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	(8,641,670)	0	0	(8,641,670)	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(8,628,981)	486	0	(8,629,467)	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. Not applicable.

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	51,152,007	2,240,077	0	0	48,911,930	0	0
2. Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX	0	XXX
3. Net investment income	12,844,397	10,860,450	0	0	1,922,492	0	61,455
4. Amortization of Interest Maintenance Reserve (IMR)	597,790	568,091	0	0	29,124	0	575
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	0	0	0	0	0	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0
8. Miscellaneous Income:							
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	3,336,735	0	0	0	3,067,482	0	269,253
8.2 Charges and fees for deposit-type contracts	0	0	0	0	0	0	0
8.3 Aggregate write-ins for miscellaneous income	13,490,499	81	0	0	13,152,922	0	337,496
9. Totals (Lines 1 to 8.3)	81,421,428	13,668,699	0	0	67,083,950	0	668,779
10. Death benefits	0	0	0	0	0	0	0
11. Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0	0	0	0
12. Annuity benefits	2,696,664	2,696,664	0	0	0	0	0
13. Disability benefits and benefits under accident and health contracts	0	0	0	0	0	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	115,897,782	16,030,158	0	0	99,876,340	0	(8,716)
16. Group conversions	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	84,766	46,200	0	0	0	0	38,566
18. Payments on supplementary contracts with life contingencies	0	0	0	0	0	0	0
19. Increase in aggregate reserves for life and accident and health contracts	(9,562,695)	(8,332,275)	0	0	(1,230,420)	0	0
20. Totals (Lines 10 to 19)	109,116,517	10,440,747	0	0	98,645,920	0	29,850
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	2,024,783	242,390	0	0	1,597,859	0	184,534
22. Commissions and expense allowances on reinsurance assumed	219,810	0	0	0	219,810	0	0
23. General insurance expenses	4,598,360	1,254,190	0	0	2,932,880	0	411,290
24. Insurance taxes, licenses and fees, excluding federal income taxes	399,405	23,023	0	0	376,382	0	0
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	(11,998,905)	0	0	0	(11,998,905)	0	0
27. Aggregate write-ins for deductions	(24,880,605)	16	0	0	(24,880,871)	0	250
28. Totals (Lines 20 to 27)	79,479,365	11,960,366	0	0	66,893,075	0	625,924
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,942,063	1,708,333	0	0	190,875	0	42,855
30. Dividends to policyholders and refunds to members	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,942,063	1,708,333	0	0	190,875	0	42,855
32. Federal income taxes incurred (excluding tax on capital gains)	166,650	269,525	0	0	(111,493)	0	8,618
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,775,413	1,438,808	0	0	302,368	0	34,237
34. Policies/certificates in force end of year	14,532	4,617	0	0	8,176	0	1,739

DETAILS OF WRITE-IN LINES							
08.301 Separate account transfers assumed	11,799,992	0	0	0	11,799,992	0	0
08.302 Revenue sharing agreement income	1,333,330	0	0	0	1,189,217	0	144,113
08.303 Miscellaneous insurance income	357,177	81	0	0	163,713	0	193,383
08.398 Summary of remaining write-ins for Line 08.3 from overflow page	0	0	0	0	0	0	0
08.399 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	13,490,499	81	0	0	13,152,922	0	337,496
2701. Miscellaneous deductions	36,587	16	0	0	36,321	0	250
2702. Interest on coinsurance funds withheld obligations	0	0	0	0	0	0	0
2703. Change in loss contingency allowance	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	(24,917,192)	0	0	0	(24,917,192)	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(24,880,605)	16	0	0	(24,880,871)	0	250

(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. Not applicable.

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

	1	Comprehensive (Hospital & Medical)		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
1. Premiums for accident and health contracts	45,767,133	0	0	0	3,224,528	36,736,430	0	0	0	0	5,806,167	0	8
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	1,535,465	0	0	0	33,266	354,424	0	0	0	0	1,147,557	0	218
4. Amortization of Interest Maintenance Reserve (IMR)	40,722	0	0	0	0	0	0	0	0	0	40,722	0	0
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Commissions and expense allowances on reinsurance ceded	750,260	0	0	0	0	0	0	0	0	0	750,260	0	0
7. Reserve adjustments on reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0	0
8. Miscellaneous Income:													
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0	0
8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income	2,506	0	0	0	0	(8,119)	0	0	0	0	5	0	10,620
9. Totals (Lines 1 to 8.3)	48,096,086	0	0	0	3,257,794	37,082,735	0	0	0	0	7,744,711	0	10,846
10. Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	29,055,625	0	0	0	1,746,543	24,218,290	0	0	0	0	3,090,792	0	0
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions	0	0	0	0	0	0	0	0	0	0	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0	0
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts	(1,044,299)	0	0	0	(1,004)	(4,419)	0	0	0	0	(1,038,876)	0	0
20. Totals (Lines 10 to 19)	28,011,326	0	0	0	1,745,539	24,213,871	0	0	0	0	2,051,916	0	0
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	5,004,579	0	0	0	167,543	3,263,461	0	0	0	0	1,324,174	0	249,401
22. Commissions and expense allowances on reinsurance assumed	22,708	0	0	0	0	0	0	0	0	0	22,708	0	0
23. General insurance expenses and fraternal expenses	7,685,894	0	0	0	517,987	5,251,089	0	0	0	0	2,195,218	0	(278,400)
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,120,326	0	0	0	66,508	854,143	0	0	0	0	197,035	0	2,640
25. Increase in loading on deferred and uncollected premiums	0	0	0	0	0	0	0	0	0	0	0	0	0
26. Net transfers to or (from) Separate Accounts net of reinsurance	0	0	0	0	0	0	0	0	0	0	0	0	0
27. Aggregate write-ins for deductions	123	0	0	0	0	0	0	0	0	0	123	0	0
28. Totals (Lines 20 to 27)	41,844,956	0	0	0	2,497,577	33,582,564	0	0	0	0	5,791,174	0	(26,359)
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28	6,251,130	0	0	0	760,217	3,500,171	0	0	0	0	1,953,537	0	37,205
30. Dividends to policyholders and refunds to members	0	0	0	0	0	0	0	0	0	0	0	0	0
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	6,251,130	0	0	0	760,217	3,500,171	0	0	0	0	1,953,537	0	37,205
32. Federal income taxes incurred (excluding tax on capital gains)	1,312,861	0	0	0	159,106	744,814	0	0	0	0	400,834	0	8,107
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)	4,938,269	0	0	0	601,111	2,755,357	0	0	0	0	1,552,703	0	29,098
34. Policies/certificates in force end of year	0	0	0	0	0	0	0	0	0	0	0	0	0

DETAILS OF WRITE-IN LINES													
08.301 Miscellaneous insurance income	2,506	0	0	0	0	(8,119)	0	0	0	0	5	0	10,620
08.302 Separate account transfers assumed	0	0	0	0	0	0	0	0	0	0	0	0	0
08.303 Revenue sharing agreement income	0	0	0	0	0	0	0	0	0	0	0	0	0
08.398 Summary of remaining write-ins for Line 08.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
08.399 Totals (Lines 08.301 through 08.303 plus 08.398) (Line 08.3 above)	2,506	0	0	0	0	(8,119)	0	0	0	0	5	0	10,620
2701. Miscellaneous deductions	123	0	0	0	0	0	0	0	0	0	123	0	0
2702. Interest on coinsurance funds withheld obligations	0	0	0	0	0	0	0	0	0	0	0	0	0
2703. Modco reserve adjustment	0	0	0	0	0	0	0	0	0	0	0	0	0
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	123	0	0	0	0	0	0	0	0	0	123	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. Not applicable.

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves)												
(Net of Reinsurance Ceded)												
1. Reserve December 31, prior year	639,769,947	0	114,936,638	23,041,286	94,795,507	95,191,456	307,334,224	0	4,470,836	0	0	0
2. Tabular net premiums and considerations	60,697,374	0	13,837,448	5,856,873	16,484,424	5,125,583	18,861,268	0	531,778	0	0	0
3. Present value of disability claims incurred	120,967	0	34,204	0	0	86,763	0	0	0	0	0	0
4. Tabular interest	26,153,232	0	3,895,705	858,940	3,587,299	4,684,154	12,961,692	0	165,442	0	0	0
5. Tabular less actual reserve released	253,849	0	10,040	152,777	0	91,032	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0	0	0	0
6.1. Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	1,865,180	XXX	0	392,413	(16,116)	1,488,883	0	0	0	XXX	0	0
7. Other increases (net)	3,850,392	0	0	0	(972,664)	3,329,897	1,493,159	0	0	0	0	0
8. Totals (Lines 1 to 7)	732,710,941	0	132,714,035	30,302,289	113,878,450	109,997,768	340,650,343	0	5,168,056	0	0	0
9. Tabular cost	41,794,893	0	2,987,855	7,676,843	6,713,575	6,767,971	17,585,489	0	63,160	0	0	0
10. Reserves released by death	4,924,712	0	198,340	82,297	655,937	1,021,437	2,966,701	0	0	0	0	0
11. Reserves released by other terminations (net)	12,999,361	0	3,491,435	1,667,776	2,149,708	5,167,087	401,441	0	121,914	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies	69,374	0	5,755	981	0	62,638	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13)	59,788,340	0	6,683,385	9,427,897	9,519,220	13,019,133	20,953,631	0	185,074	0	0	0
15. Reserve December 31, current year	672,922,601	0	126,030,650	20,874,392	104,359,230	96,978,635	319,696,712	0	4,982,982	0	0	0
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	379,118,484	0	98,678,163	0	76,022,861	86,809,154	114,258,943	0	3,349,363	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	379,118,484	0	98,678,163	0	76,022,861	86,809,154	114,258,943	0	3,349,363	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. Not applicable.

(b) Individual and Group Credit Life are combined and included on Not applicable. page. (Indicated whether included with Individual or Group.)

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

(N/A Fraternal)

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (b) (N/A Fraternal)	8 Other Group Life	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves)									
(Net of Reinsurance Ceded)									
1. Reserve December 31, prior year	0	0	0	0	0	0	0	0	0
2. Tabular net premiums and considerations	0	0	0	0	0	0	0	0	0
3. Present value of disability claims incurred	0	0	0	0	0	0	0	0	0
4. Tabular interest	0	0	0	0	0	0	0	0	0
5. Tabular less actual reserve released	0	0	0	0	0	0	0	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0
7. Other increases (net)	0	0	0	0	0	0	0	0	0
8. Totals (Lines 1 to 7)	0	0	0	0	0	0	0	0	0
9. Tabular cost	0	0	0	0	0	0	0	0	0
10. Reserves released by death	0	0	0	0	0	0	0	0	0
11. Reserves released by other terminations (net)	0	0	0	0	0	0	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies	0	0	0	0	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13)	0	0	0	0	0	0	0	0	0
15. Reserve December 31, current year	0	0	0	0	0	0	0	0	0
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	0	0	0	0	0	0	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	0	0	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. Not applicable.

(b) Individual and Group Credit Life are combined and included on Not applicable. page. (Indicated whether included with Individual or Group.)

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

	1	Deferred				6	7
		2	3	4	5		
	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, prior year	111,258,216	78,170,617	0	30,121,010	0	2,966,589	0
2. Tabular net premiums and considerations	1,871,691	1,339,110	0	413,712	0	118,869	0
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	3,705,804	2,487,413	0	1,149,377	0	69,014	0
5. Tabular less actual reserve released	1,069,272	63,496	0	1,090,606	0	(84,830)	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7. Other increases (net)	1,601,819	0	0	1,601,819	0	0	0
8. Totals (Lines 1 to 7)	119,506,802	82,060,636	0	34,376,524	0	3,069,642	0
9. Tabular cost	0	0	0	0	0	0	0
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	7,235,704	5,680,476	0	1,555,228	0	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies	1,219,049	847,998	0	218,753	0	152,298	0
13. Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0
14. Total deductions (Lines 9 to 13)	8,454,753	6,528,474	0	1,773,981	0	152,298	0
15. Reserve December 31, current year	111,052,049	75,532,162	0	32,602,543	0	2,917,344	0
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	105,800,542	75,301,724	0	30,498,818	0	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	40,439,766	25,000,310	0	15,439,456	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.
Not applicable.

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

(N/A Fraternal)

	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, prior year	307,750,364	261,020,394	0	0	46,729,970	0	0
2. Tabular net premiums and considerations	6,995,647	2,240,122	0	0	4,755,525	0	0
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	8,866,125	7,926,392	0	0	939,733	0	0
5. Tabular less actual reserve released	710,097	228,355	0	0	481,742	0	0
6. Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7. Other increases (net)	0	0	0	0	0	0	0
8. Totals (Lines 1 to 7)	324,322,233	271,415,263	0	0	52,906,970	0	0
9. Tabular cost	0	0	0	0	0	0	0
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	27,070,038	16,030,482	0	0	11,039,556	0	0
12. Annuity, supplementary contract, and disability payments involving life contingencies	2,696,663	2,696,663	0	0	0	0	0
13. Net transfers to or (from) Separate Accounts	(3,632,136)	0	0	0	(3,632,136)	0	0
14. Total deductions (Lines 9 to 13)	26,134,565	18,727,145	0	0	7,407,420	0	0
15. Reserve December 31, current year	298,187,668	252,688,118	0	0	45,499,550	0	0
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	295,335,530	249,835,980	0	0	45,499,550	0	0
17. Amount Available for Policy Loans Based upon Line 16 CSV	278,500,463	233,000,913	0	0	45,499,550	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.
Not applicable.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 400,038	390,795
1.1	Bonds exempt from U.S. tax	(a) 0	0
1.2	Other bonds (unaffiliated)	(a) 37,317,364	38,043,667
1.3	Bonds of affiliates	(a) 0	0
2.1	Preferred stocks (unaffiliated)	(b) 0	0
2.11	Preferred stocks of affiliates	(b) 0	0
2.2	Common stocks (unaffiliated)	91,493	91,493
2.21	Common stocks of affiliates	0	0
3.	Mortgage loans	(c) 10,873,670	10,885,644
4.	Real estate	(d) 0	0
5.	Contract loans	1,513,847	1,517,332
6.	Cash, cash equivalents and short-term investments	(e) 310,576	310,576
7.	Derivative instruments	(f) (1,346,456)	(1,346,456)
8.	Other invested assets	514,600	514,600
9.	Aggregate write-ins for investment income	(22)	(22)
10.	Total gross investment income	49,675,110	50,407,629
11.	Investment expenses		(g) 1,807,705
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 7,755
13.	Interest expense		(h) 0
14.	Depreciation on real estate and other invested assets		(i) 0
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		1,815,460
17.	Net investment income (Line 10 minus Line 16)		48,592,169

	DETAILS OF WRITE-IN LINES		
0901.	Miscellaneous income	(22)	(22)
0902.		0	0
0903.		0	0
0998.	Summary of remaining write-ins for Line 09 from overflow page	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 09 above)	(22)	(22)
1501.			0
1502.			0
1503.			0
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		0

(a) Includes $ 681,958 accrual of discount less $ 1,577,374 amortization of premium and less $ 462,787 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 $ 3,027 accrual of discount less $ 125,054 amortization of premium and less $ 0 paid for accrued interest on purchases.
(d) Includes $ 0 for company's occupancy of its own buildings; and excludes $ 0 interest on encumbrances.
(e) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued interest on purchases.
(f) Includes $ 0 accrual of discount less $ 0 amortization of premium.
(g) Includes $ 0 investment expenses and $ 0 investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $ 0 interest on surplus notes and $ 0 interest on capital notes.
(i) Includes $ 0 depreciation on real estate and $ 0 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	0	0	0	0
1.2	Other bonds (unaffiliated)	(122,549)	(204,609)	(327,158)	0	0
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	0	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	0
4.	Real estate	0	0	0	0	0
5.	Contract loans	0	0	0	0	0
6.	Cash, cash equivalents and short-term investments	0	0	0	0	0
7.	Derivative instruments	0	0	0	(2,641,628)	0
8.	Other invested assets	0	0	0	0	0
9.	Aggregate write-ins for capital gains (losses)	24,875	0	24,875	0	0
10.	Total capital gains (losses)	(97,674)	(204,609)	(302,283)	(2,641,628)	0

	DETAILS OF WRITE-IN LINES					
0901.	Miscellaneous investments	24,875	0	24,875	0	0
0902.		0	0	0	0	0
0903.		0	0	0	0	0
0998.	Summary of remaining write-ins for Line 09 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 09 above)	24,875	0	24,875	0	0

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

	1	Insurance										12
		2	Ordinary		5	Group		Accident and Health			11	
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	236,090	0	37,012	0	0	0	0	185,671	0	13,407	0	0
2. Deferred and accrued	1,281,870	0	1,281,870	0	0	0	0	0	0	0	0	0
3. Deferred, accrued and uncollected:												
3.1 Direct	1,501,515	0	1,298,116	0	0	0	0	166,405	0	36,994	0	0
3.2 Reinsurance assumed	240,391	0	221,125	0	0	0	0	19,266	0	0	0	0
3.3 Reinsurance ceded	223,946	0	200,359	0	0	0	0	0	0	23,587	0	0
3.4 Net (Line 1 + Line 2)	1,517,960	0	1,318,882	0	0	0	0	185,671	0	13,407	0	0
4. Advance	24,142	0	16,846	0	0	0	0	0	0	7,296	0	0
5. Line 3.4 - Line 4	1,493,818	0	1,302,036	0	0	0	0	185,671	0	6,111	0	0
6. Collected during year:												
6.1 Direct	42,342,498	0	10,182,502	573,735	0	0	26,721,971	2,312,857	0	2,551,433	0	0
6.2 Reinsurance assumed	40,228	0	5,910	0	0	0	0	34,318	0	0	0	0
6.3 Reinsurance ceded	511,992	0	324,229	0	0	0	0	0	0	187,763	0	0
6.4 Net	41,870,734	0	9,864,183	573,735	0	0	26,721,971	2,347,175	0	2,363,670	0	0
7. Line 5 + Line 6.4	43,364,552	0	11,166,219	573,735	0	0	26,721,971	2,532,846	0	2,369,781	0	0
8. Prior year (uncollected + deferred and accrued - advance)	603,515	0	495,230	0	0	0	0	88,918	0	19,367	0	0
9. First year premiums and considerations:												
9.1 Direct	43,219,107	0	10,984,136	573,735	0	0	26,721,971	2,392,723	0	2,546,542	0	0
9.2 Reinsurance assumed	58,199	0	6,993	0	0	0	0	51,206	0	0	0	0
9.3 Reinsurance ceded	516,269	0	320,140	0	0	0	0	0	0	196,129	0	0
9.4 Net (Line 7 - Line 8)	42,761,037	0	10,670,989	573,735	0	0	26,721,971	2,443,928	0	2,350,414	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	1,530,568	0	1,409,171	121,397	0	0	0	0	0	0	0	0
10.2 Reinsurance assumed	252,416	0	252,416	0	0	0	0	0	0	0	0	0
10.3 Reinsurance ceded	252,416	0	252,416	0	0	0	0	0	0	0	0	0
10.4 Net	1,530,568	0	1,409,171	121,397	0	0	0	0	0	0	0	0
RENEWAL												
11. Uncollected	3,658,606	0	1,936,543	0	0	0	0	1,617,050	0	105,013	0	0
12. Deferred and accrued	2,482,106	0	2,663,968	0	0	0	0	0	0	(181,862)	0	0
13. Deferred, accrued and uncollected:												
13.1 Direct	11,193,144	0	9,564,827	0	0	0	0	1,527,619	0	100,698	0	0
13.2 Reinsurance assumed	1,415,270	0	1,316,534	0	0	0	0	94,421	0	4,315	0	0
13.3 Reinsurance ceded	6,467,701	0	6,280,849	0	0	0	0	4,990	0	181,862	0	0
13.4 Net (Line 11 + Line 12)	6,140,713	0	4,600,512	0	0	0	0	1,617,050	0	(76,849)	0	0
14. Advance	318,600	0	122,358	0	0	0	0	99,225	0	97,017	0	0
15. Line 13.4 - Line 14	5,822,113	0	4,478,154	0	0	0	0	1,517,825	0	(173,866)	0	0
16. Collected during year:												
16.1 Direct	151,857,214	0	64,269,620	771,224	0	0	44,899,518	31,482,339	0	10,434,513	0	0
16.2 Reinsurance assumed	(29,878,281)	0	(2,733,298)	(8,048,778)	0	0	(20,469,482)	1,157,814	0	215,463	0	0
16.3 Reinsurance ceded	25,975,796	0	23,555,039	0	0	0	0	0	0	2,420,757	0	0
16.4 Net	96,003,137	0	37,981,283	(7,277,554)	0	0	24,430,036	32,640,153	0	8,229,219	0	0
17. Line 15 + Line 16.4	101,825,250	0	42,459,437	(7,277,554)	0	0	24,430,036	34,157,978	0	8,055,353	0	0
18. Prior year (uncollected + deferred and accrued - advance)	4,240,813	0	3,000,272	0	0	0	0	1,409,606	0	(169,065)	0	0
19. Renewal premiums and considerations:												
19.1 Direct	153,123,664	0	65,399,575	771,224	0	0	44,899,518	31,604,457	0	10,448,890	0	0
19.2 Reinsurance assumed	(29,712,207)	0	(2,542,633)	(8,048,778)	0	0	(20,469,482)	1,143,915	0	204,771	0	0
19.3 Reinsurance ceded	25,827,020	0	23,397,777	0	0	0	0	0	0	2,429,243	0	0
19.4 Net (Line 17 - Line 18)	97,584,437	0	39,459,165	(7,277,554)	0	0	24,430,036	32,748,372	0	8,224,418	0	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	197,873,339	0	77,792,882	1,466,356	0	0	71,621,489	33,997,180	0	12,995,432	0	0
20.2 Reinsurance assumed	(29,401,592)	0	(2,283,224)	(8,048,778)	0	0	(20,469,482)	1,195,121	0	204,771	0	0
20.3 Reinsurance ceded	26,595,705	0	23,970,333	0	0	0	0	0	0	2,625,372	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	141,876,042	0	51,539,325	(6,582,422)	0	0	51,152,007	35,192,300	0	10,574,832	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	Insurance										12
		2	Ordinary		5	Group		Accident and Health			11	Fraternal
			3	4		6	7	8	9	10		(Fraternal
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums	2,257	0	2,257	0	0	0	0	0	0	0	0	0
22. All other	605,001	0	605,001	0	0	0	0	0	0	0	0	0
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	350,949	0	168,470	0	0	0	0	0	0	182,479	0	0
23.2 Reinsurance assumed	1,812	0	1,812	0	0	0	0	0	0	0	0	0
23.3 Net ceded less assumed	349,137	0	166,658	0	0	0	0	0	0	182,479	0	0
24. Single:												
24.1 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0	0
24.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0	0
24.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0	0
25. Renewal:												
25.1 Reinsurance ceded	2,004,831	0	1,437,049	0	0	0	0	0	0	567,782	0	0
25.2 Reinsurance assumed	386,731	0	53,663	90,550	0	0	219,810	0	0	22,708	0	0
25.3 Net ceded less assumed	1,618,100	0	1,383,386	(90,550)	0	0	(219,810)	0	0	545,074	0	0
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	2,355,780	0	1,605,519	0	0	0	0	0	0	750,261	0	0
26.2 Reinsurance assumed (Page 6, Line 22)	388,543	0	55,475	90,550	0	0	219,810	0	0	22,708	0	0
26.3 Net ceded less assumed	1,967,237	0	1,550,044	(90,550)	0	0	(219,810)	0	0	727,553	0	0
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	4,010,440	0	3,170,259	29,836	0	0	29,188	328,414	0	452,743	0	0
28. Single	3,945	0	0	3,945	0	0	0	0	0	0	0	0
29. Renewal	7,637,944	0	1,298,140	120,786	0	0	1,995,595	2,719,424	0	1,503,999	0	0
30. Deposit-type contract funds	0	0	0	0	0	0	0	0	0	0	0	0
31. Totals (to agree with Page 6, Line 21)	11,652,329	0	4,468,399	154,567	0	0	2,024,783	3,047,838	0	1,956,742	0	0

EXHIBIT 2 – GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health 2	Accident and Health 3	4			
	Life	Cost Containment	All Other	All Other Lines of Business	Investment	Fraternal	Total
1. Rent	314,190	290	210,991	0	93,604	0	619,075
2. Salaries and wages	8,823,145	147,429	3,124,619	48	1,046,392	0	13,141,633
3.11 Contributions for benefit plans for employees	1,994,654	39,085	976,633	0	161,932	0	3,172,304
3.12 Contributions for benefit plans for agents	260,465	0	22,082	0	0	0	282,547
3.21 Payments to employees under non-funded benefit plans	0	0	0	0	0	0	0
3.22 Payments to agents under non-funded benefit plans	0	0	0	0	0	0	0
3.31 Other employee welfare	17,132	90	7,902	7	1,418	0	26,549
3.32 Other agent welfare	0	0	0	0	0	0	0
4.1 Legal fees and expenses	38,697	0	14,491	0	1,865	0	55,053
4.2 Medical examination fees	367,028	0	12,515	0	0	0	379,543
4.3 Inspection report fees	68,181	141	26,866	0	50	0	95,238
4.4 Fees of public accountants and consulting actuaries	2,451,652	14,425	685,953	21,568	93,820	0	3,267,418
4.5 Expense of investigation and settlement of policy claims	9,053	0	42,991	0	0	0	52,044
5.1 Traveling expenses	194,238	1,180	58,167	12	16,945	0	270,542
5.2 Advertising	66,460	199	29,982	1	3,937	0	100,579
5.3 Postage, express, telegraph and telephone	181,494	1,725	247,585	0	2,187	0	432,991
5.4 Printing and stationery	69,672	585	24,164	0	3,667	0	98,088
5.5 Cost or depreciation of furniture and equipment	64,821	0	28,049	0	258,314	0	351,184
5.6 Rental of equipment	4,646	37	3,519	0	692	0	8,894
5.7 Cost or depreciation of EDP equipment and software	1,702,883	821	598,793	9,540	71,369	0	2,383,406
6.1 Books and periodicals	23,485	20	7,463	0	4,828	0	35,796
6.2 Bureau and association fees	61,007	54	38,637	0	9,144	0	108,842
6.3 Insurance, except on real estate	66,595	60	27,143	0	35,811	0	129,609
6.4 Miscellaneous losses	9	0	13,097	0	1	0	13,107
6.5 Collection and bank service charges	92,246	0	207,242	5,567	(187)	0	304,868
6.6 Sundry general expenses	(178,055)	(5,559)	(91,042)	61	1,884	0	(272,711)
6.7 Group service and administration fees	710,995	71	1,728,056	0	0	0	2,439,122
6.8 Reimbursements by uninsured plans	0	0	(1,059,539)	0	0	0	(1,059,539)
7.1 Agency expense allowance	2,764,088	0	419,579	0	0	0	3,183,667
7.2 Agents' balances charged off (less $ 0 recovered)	4,379	0	672	0	0	0	5,051
7.3 Agency conferences other than local meetings	218,486	0	78,735	0	32	0	297,253
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
8.2 Expenses of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX	0	0
9.1 Real estate expenses	0	0	0	0	0	0	0
9.2 Investment expenses not included elsewhere	0	0	0	0	0	0	0
9.3 Aggregate write-ins for expenses	0	0	0	0	0	0	0
10. General expenses incurred	20,391,646	200,653	7,485,345	36,804	1,807,705	(b) 0	(a) 29,922,153
11. General expenses unpaid December 31, prior year	269,808	0	600,196	0	0	0	870,004
12. General expenses unpaid December 31, current year	250,563	0	485,351	0	0	0	735,914
13. Amounts receivable relating to uninsured plans, prior year	0	0	1,282,948	0	0	0	1,282,948
14. Amounts receivable relating to uninsured plans, current year	0	0	1,105,972	0	0	0	1,105,972
15. General expenses paid during year (Lines 10 + 11 - 12 - 13 + 14)	20,410,891	200,653	7,423,214	36,804	1,807,705	0	29,879,267

DETAILS OF WRITE-IN LINES							
09.301.	0	0	0	0	0	0	0
09.302.	0	0	0	0	0	0	0
09.303.	0	0	0	0	0	0	0
09.398. Summary of remaining write-ins for Line 09.3 from overflow page	0	0	0	0	0	0	0
09.399. Totals (Lines 09.301 through 09.303 plus 09.398) (Line 09.3 above)	0	0	0	0	0	0	0

(a) Includes management fees of $ 23,404,245 to affiliates and $ 0 to non-affiliates.

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

1. Charitable $ 0 2. Institutional $ 0 3. Recreational and Health $ 0 4. Educational $ 0
5. Religious $ 0 6. Membership $ 0 7. Other $ 0 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	0	0	0	0	0
2. State insurance department licenses and fees	876,782	298,615	(1)	7,756	0	1,183,152
3. State taxes on premiums	1,317,564	818,692	0	0	0	2,136,256
4. Other state taxes, incl. $ 0 for employee benefits	0	0	0	0	0	0
5. U.S. Social Security taxes	0	0	0	0	0	0
6. All other taxes	556	3,019	0	0	0	3,575
7. Taxes, licenses and fees incurred	2,194,902	1,120,326	(1)	7,756	0	3,322,983
8. Taxes, licenses and fees unpaid December 31, prior year	129,626	73,129	0	22,240	0	224,995
9. Taxes, licenses and fees unpaid December 31, current year	286,363	174,628	0	38,945	0	499,936
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	2,038,165	1,018,827	(1)	(8,949)	0	3,048,042

EXHIBIT 4 – DIVIDENDS OR REFUNDS

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums	2,257	0
2. Applied to shorten the endowment or premium-paying period	0	0
3. Applied to provide paid-up additions	605,001	0
4. Applied to provide paid-up annuities	0	0
5. Total Lines 1 through 4	607,258	0
6. Paid-in cash	28,546	0
7. Left on deposit	305	0
8. Aggregate write-ins for dividend or refund options	0	0
9. Total Lines 5 through 8	636,109	0
10. Amount due and unpaid	0	0
11. Provision for dividends or refunds payable in the following calendar year	685,000	0
12. Terminal dividends	0	0
13. Provision for deferred dividend contracts	0	0
14. Amount provisionally held for deferred dividend contracts not included in Line 13	0	0
15. Total Lines 10 through 14	685,000	0
16. Total from prior year	634,000	0
17. Total dividends or refunds (Lines 9 + 15 - 16)	687,109	0

DETAILS OF WRITE-IN LINES		
0801.	0	0
0802.	0	0
0803.	0	0
0898. Summary of remaining write-ins for Line 08 from overflow page	0	0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 08 above)	0	0

EXHIBIT 5 – AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
LIFE INSURANCE:					
0100001 AE 3.00% NL CNF (1937-1971)	211,535	0	211,535	0	0
0100002 41 CSO ANB 2.25% NL IPC (1948-1966)	2,332,488	0	2,332,488	0	0
0100003 58 CET ANB 3.00% CRVM Graded to NL CNF (1954-1983)	32,030	0	32,030	0	0
0100004 58 CET ANB 3.00% NL CNF (1964-2003)	1,136	0	1,136	0	0
0100005 58 CET ANB 4.50%/20/4.00% CRVM CNF (1986-1986)	3,530	0	3,530	0	0
0100006 58 CSO ANB 3.00% CRVM CNF (1968-1983)	1,477	0	1,477	0	0
0100007 58 CSO ANB 3.00% CRVM Graded to NL CNF (1953-1984)	5,637,815	0	5,637,815	0	0
0100008 58 CSO ANB 3.00%/20/2.00% CRVM Graded to NL CNF (1970-1982)	269,663	0	269,663	0	0
0100009 58 CSO ANB 3.00% NL CNF (1963-2014)	4,725,888	0	4,725,888	0	0
0100010 58 CSO ANB 4.50% CRVM CNF (1982-1983)	0	0	0	0	0
0100011 58 CSO ANB 4.50%/20/4.00% CRVM CNF (1982-1988)	2,291,881	0	2,291,881	0	0
0100012 58 CSO ANB 4.50%/20/4.00% NL CNF (1982-1988)	189,143	0	189,143	0	0
0100013 58 CSO ANB 6.00% CRVM CNF (1984-1984)	10	0	10	0	0
0100014 80 CET ANB 4.00% CRVM Graded to NL CNF (1992-1993)	3,928	0	3,928	0	0
0100015 80 CET ANB 4.50% CRVM CNF (2000-2005)	1,117,797	0	1,117,797	0	0
0100016 80 CET ANB 5.00%/20/4.00% NJ CNF (1992-1997)	86,041	0	86,041	0	0
0100017 80 CET ANB 5.50% CRVM CNF (1989-1992)	12,848	0	12,848	0	0
0100018 80 CSO ANB 4.00% CRVM CNF (1991-2009)	8,984,418	0	8,984,418	0	0
0100019 80 CSO ANB 4.00% CRVM Graded to NL CNF (1990-1998)	2,157,746	0	2,157,746	0	0
0100020 80 CSO ANB 4.00% NL CNF (1990-2009)	4,539,756	0	4,539,756	0	0
0100021 80 CSO ANB 4.50% CRVM CNF (1990-2005)	24,427,971	0	24,427,971	0	0
0100022 80 CSO ANB 4.50% NL CNF (1999-2005)	4,420,073	0	4,420,073	0	0
0100023 80 CSO ANB 5.00% CRVM CNF (1993-1994)	3,909	0	3,909	0	0
0100024 80 CSO ANB 5.00% NL CNF (1992-1996)	21,233	0	21,233	0	0
0100025 80 CSO ANB 5.00%/20/4.00% NJ CNF (1992-1999)	5,977,634	0	5,977,634	0	0
0100026 80 CSO ANB 5.50% NL CNF (1987-1993)	877,452	0	877,452	0	0
0100027 80 CSO ANB 6.00% CRVM CNF (1984-1986)	1,210	0	1,210	0	0
0100028 2001 CSO ANB 3.50% CRVM IPC (2016-2019)	1,006,829	0	1,006,829	0	0
0100029 2001 CSO ANB 3.50% CRVM CNF (2013-2019)	74,103,376	0	74,103,376	0	0
0100030 2001 CSO ANB 3.50% NL CRF (2013-2019)	12,950,254	0	12,950,254	0	0
0100031 2001 CSO ANB 3.50% NL CNF (2013-2019)	9,397	0	9,397	0	0
0100032 2001 CSO ANB 4.00% CRVM CNF (2006-2019)	83,400,253	0	83,400,253	0	0
0100033 2001 CSO ANB 4.00% NL CRF (2006-2012)	8,708,368	0	8,708,368	0	0
0100034 2001 CSO ANB 4.00% NL CNF (2010-2011)	2,455	0	2,455	0	0
0100035 2001 CSO ANB 4.50% CRVM CNF (2005-2005)	1,659,922	0	1,659,922	0	0
0100036 2017 CSO ANB 3.50% CRVM CNF (2017-2019)	8,426,067	0	8,426,067	0	0
0100037 2017 CSO ANB 3.50% NL CNF (2017-2019)	725,974	0	725,974	0	0
0100038 2017 CSO ANB 3.50% NL CRF (2017-2019)	190	0	190	0	0
0100039 2017 CSO ANB 3.00% CRVM CNF - VM 20 (2021-2022)	2,902,291	0	2,902,291	0	0
0100040 2017 CSO ANB 3.50% CRVM CNF - VM 20 (2020-2020)	2,851,871	0	2,851,871	0	0
0100041 2017 CSO ANB 3.50% NL CNF - VM 20 (2020-2020)	1,080	0	1,080	0	0
0100042 2017 CSO ANB 3.50% NL CRF - VM 20 (2020-2020)	460	0	460	0	0
0100043 2017 CSO ANB 3.00% NL CNF - VM 20 (2021-2022)	1,224	0	1,224	0	0
0100044 2017 CSO ANB 3.00% NL CRF - VM 20 (2021-2022)	849	0	849	0	0
0100045 2017 CSO ANB 3.75% VM-20 NPR CNF (2021-2022)	521,996	0	521,996	0	0
0100046 2017 CSO ANB 4.50% VM-20 NPR CNF (2020-2020)	432,646	0	432,646	0	0
0100047 2017 CSO VM-20 DET/STO (2020-2022)	4,111,146	0	4,111,146	0	0
0100048 58 CSO ANB 5.50% CRVM CNF - ISL (1987-1989)	17,383,783	0	17,383,783	0	0
0100049 58 CSO ANB 6.00% CRVM CNF - ISL (1983-1986)	26,835,256	0	26,835,256	0	0
0100050 80 CSO ANB 3.50% CRVM CNF - ISL (1994-2008)	2,510,368	0	2,510,368	0	0
0100051 80 CSO ANB 4.00% CRVM CNF - ISL (2006-2008)	200,233,163	0	200,233,163	0	0
0100052 80 CSO ANB 4.50% CRVM CNF - ISL (1994-2005)	67,744,337	0	67,744,337	0	0
0100053 80 CSO ANB 4.50% NL CNF - ISL (1997-1997)	0	0	0	0	0
0100054 80 CSO ANB 5.00% CRVM CNF - ISL (1993-1994)	4,968,303	0	4,968,303	0	0
0100055 80 CSO ANB 5.50% CRVM CNF - ISL (1988-1992)	14,077,808	0	14,077,808	0	0
0100056 2001 CSO ANB 3.50% CRVM CNF - ISL (2013-2019)	86,394,465	0	86,394,465	0	0
0100057 2001 CSO ANB 4.00% CRVM CNF - ISL (2007-2012)	71,784,471	0	71,784,471	0	0
0100058 2017 CSO ANB 3.50% CRVM CNF - ISL (2019-2019)	119,835	0	119,835	0	0
0100059 2017 CSO ANB 3.00% CRVM CNF - ISL - VM 20 (2021-2022)	6,380,107	0	6,380,107	0	0
0100060 2017 CSO ANB 3.50% CRVM CNF - ISL - VM 20 (2020-2020)	7,574,398	0	7,574,398	0	0
0100061 2017 CSO ANB 4.50% VM-20 NPR CNF - ISL (2020-2020)	1,093,331	0	1,093,331	0	0
0100062 2017 CSO ANB 3.75% VM-20 NPR CNF - ISL (2021-2022)	713,015	0	713,015	0	0
0100063 2017 CSO VM-20 DET/STO - ISL (2020-2022)	4,095,728	0	4,095,728	0	0
0199997 Totals (Gross)	782,053,628	0	782,053,628	0	0
0199998 Reinsurance ceded	138,993,773	0	138,993,773	0	0
0199999 Totals (Net)	643,059,855	0	643,059,855	0	0
ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001 VM-21 Stochastic Method (1986-2010)	32,602,543	XXX	32,602,543	XXX	0
0200002 83-IAM 5.5% to 6% CARVM DEF NFI (1982-1996)	3,080,905	XXX	3,080,905	XXX	0
0200003 83-IAM 8.5% to 8.75% CARVM DEF NFI (1983-1985)	7,355,371	XXX	7,355,371	XXX	0
0200004 83-IAM 7.0% to 7.25% CARVM DEF NFI (1986-1989)	581,144	XXX	581,144	XXX	0
0200005 83-IAM 6.25% to 6.75% CARVM DEF NFI (1987-1992)	3,723,790	XXX	3,723,790	XXX	0
0200006 A2000 5.25% to 5.75% CARVM DEF NFI (1997-2002)	31,825,009	XXX	31,825,009	XXX	0
0200007 A2000 4.5% to 5.0% CARVM DEF NFI (1998-2009)	19,597,663	XXX	19,597,663	XXX	0
0200008 A2000 3.75% to 4.25% CARVM DEF NFI (2010-2012)	1,956,031	XXX	1,956,031	XXX	0
0200009 A2000 4.00% CARVM DEF NFI (2013-2013)	1,479,338	XXX	1,479,338	XXX	0
0200010 A2000 4.50% CARVM DEF NFI (2014-2014)	215,642	XXX	215,642	XXX	0
0200011 A2000 2.20% - 2.45% IMM FI (2012-2014)	348,380	XXX	348,380	XXX	0
0200012 A2000 3.15% - 3.25% IMM FI (2011-2011)	27,804	XXX	27,804	XXX	0
0200013 2012 IAR 1.60%-2.60% (2015-2017)	1,015,515	XXX	1,015,515	XXX	0
0200014 2012 IAR VM-22 Non-Jumbo 1.75%-2.5% (2019-2022)	554,398	XXX	554,398	XXX	0
0200015 VM-21 Alternative Method (1989-2022)	45,499,550	XXX	0	XXX	45,499,550
0200016 Interest Only 3.5% - 8.75% (1967-2020)	252,688,117	XXX	0	XXX	252,688,117
0200017 2012 IAR 4.00% CARVM DEF NFI (2015-2020)	4,041,343	XXX	4,041,343	XXX	0
0200018 2012 IAR 3.25% CARVM DEF NFI (2017-2018)	1,217,414	XXX	1,217,414	XXX	0
0200019 2012 IAR 3.75% CARVM DEF NFI (2017-2022)	458,511	XXX	458,511	XXX	0

(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 are Life Insurance $0; Annuities $0; Supplementary Contracts with Life Contingencies $0; Accidental Dealth Benefits $0; Disability - Active $0; Disability - Disabled Lives $0 ; Miscellaneous Reserves $0.

EXHIBIT 5 – AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0299997 Totals (Gross)	408,268,468	X X X	110,080,801	X X X	298,187,667
0299998 Reinsurance ceded	0	X X X	0	X X X	0
0299999 Totals (Net)	408,268,468	X X X	110,080,801	X X X	298,187,667
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0300001 2012 IAR 1.6%-2.45% (2016-2019) NB	529,470	0	529,470	0	0
0300002 2012 IAR VM-22 Non-Jumbo 1.75%-2.5% (2019-2022)	441,777	0	441,777	0	0
0399997 Totals (Gross)	971,247	0	971,247	0	0
0399998 Reinsurance ceded	0	0	0	0	0
0399999 Totals (Net)	971,247	0	971,247	0	0
ACCIDENTAL DEATH BENEFITS:					
0400001 59 ADB and 41 CSO ANB 2.25% NL CNF (1959-1959)	0	0	0	0	0
0400002 59 ADB and 58 CSO ANB 3.00% NL CNF (1963-1984)	3,546	0	3,546	0	0
0400003 59 ADB and 80 CSO ANB 3.00% NL CNF (2004-2008)	3,427	0	3,427	0	0
0400004 59 ADB and 80 CSO ANB 4.50% NL CNF (1996-2005)	2,959	0	2,959	0	0
0400005 59 ADB and 80 CSO ANB 5.00% NL CNF (1993-1993)	181	0	181	0	0
0400006 59 ADB and 80 CSO ANB 5.50% NL CNF (1988-1990)	17	0	17	0	0
0400007 59 ADB and 2001 CSO ANB 3.50% NL CNF (2013-2019)	6,174	0	6,174	0	0
0400008 59 ADB and 2001 CSO ANB 4.00% NL CNF (2006-2012)	4,217	0	4,217	0	0
0400009 59 ADB and 2017 CSO ANB 3.00% NL CNF - VM 20 (2021-2022)	1,317	0	1,317	0	0
0400010 59 ADB and 2017 CSO ANB 3.50% NL CNF - VM 20 (2020-2020)	668	0	668	0	0
0400011 59 ADB and 2017 CSO ANB 3.50% NL CNF (2017-2019)	1,129	0	1,129	0	0
0400012 59 ADB and 58 CSO ANB 5.50% NL IPC - ISL (1987-1989)	170	0	170	0	0
0400013 59 ADB and 58 CSO ANB 6.00% NL IPC - ISL (1984-1986)	163	0	163	0	0
0400014 59 ADB and 80 CSO ANB 4.00% CRVM CNF - ISL (2007-2008)	19	0	19	0	0
0400015 59 ADB and 80 CSO ANB 4.00% NL IPC - ISL (2006-2008)	107	0	107	0	0
0400016 59 ADB and 80 CSO ANB 4.50% CRVM CNF - ISL (1997-2002)	44	0	44	0	0
0400017 59 ADB and 80 CSO ANB 4.50% NL IPC - ISL (1995-2003)	133	0	133	0	0
0400018 59 ADB and 80 CSO ANB 5.00% NL IPC - ISL (1993-1994)	75	0	75	0	0
0400019 59 ADB and 80 CSO ANB 5.50% NL IPC - ISL (1990-1992)	160	0	160	0	0
0400020 59 ADB and 2001 CSO ANB 3.50% NL IPC - ISL (2013-2019)	288	0	288	0	0
0400021 59 ADB and 2001 CSO ANB 4.00% CRVM CNF - ISL (2009-2010)	21	0	21	0	0
0400022 59 ADB and 2001 CSO ANB 4.00% NL IPC - ISL (2006-2012)	158	0	158	0	0
0400023 59 ADB and 2017 CSO ANB 3.00% NL IPC - ISL - VM 20 (2021-2022)	416	0	416	0	0
0400024 59 ADB and 2017 CSO ANB 3.50% NL IPC - ISL - VM 20 (2020-2020)	110	0	110	0	0
0499997 Totals (Gross)	25,499	0	25,499	0	0
0499998 Reinsurance ceded	6,701	0	6,701	0	0
0499999 Totals (Net)	18,798	0	18,798	0	0
DISABILITY — ACTIVE LIVES:					
0500001 52 INTERCO DISA and 58 CSO ANB 3.00% NL CNF (1964-1984)	2,739	0	2,739	0	0
0500002 52 INTERCO DISA and 80 CSO ANB 4.00% NL CNF (2005-2008)	46,346	0	46,346	0	0
0500003 52 INTERCO DISA and 80 CSO ANB 4.50% NL CNF (1992-2005)	373,325	0	373,325	0	0
0500004 52 INTERCO DISA and 80 CSO ANB 5.00% NL CNF (2021-2021)	1,275	0	1,275	0	0
0500005 52 INTERCO DISA and 80 CSO ANB 5.50% NL CNF (2021-2021)	1,837	0	1,837	0	0
0500006 52 INTERCO DISA and 2001 CSO ANB 3.50% NL CNF (2013-2019)	1,096,972	0	1,096,972	0	0
0500007 52 INTERCO DISA and 2001 CSO ANB 4.00% NL CNF (2002-2012)	1,076,311	0	1,076,311	0	0
0500008 52 INTERCO DISA and 2017 CSO ANB 3.00% NL CNF - VM 20 (2021-2	22,422	0	22,422	0	0
0500009 52 INTERCO DISA and 2017 CSO ANB 3.50% NL CNF - VM 20 (2020-2	14,064	0	14,064	0	0
0500010 52 INTERCO DISA and 2017 CSO ANB 3.50% NL CNF (2017-2019)	68,684	0	68,684	0	0
0500011 52 INTERCO DISA and 80 CSO ANB 4.00% NL CNF - ISL (2006-2008)	14,118	0	14,118	0	0
0500012 52 INTERCO DISA and 80 CSO ANB 4.50% NL CNF - ISL (1994-2005)	66,343	0	66,343	0	0
0500013 52 INTERCO DISA and 80 CSO ANB 5.00% NL CNF - ISL (1993-1994)	11,119	0	11,119	0	0
0500014 52 INTERCO DISA and 80 CSO ANB 5.50% NL CNF - ISL (1983-1992)	60,713	0	60,713	0	0
0500015 52 INTERCO DISA and 2001 CSO ANB 3.50% NL CNF - ISL (2012-201	130,137	0	130,137	0	0
0500016 52 INTERCO DISA and 2001 CSO ANB 4.00% NL CNF - ISL (2009-201	77,322	0	77,322	0	0
0500017 52 INTERCO DISA and 2017 CSO ANB 3.00% NL CNF - ISL - VM 20 (2	4,375	0	4,375	0	0
0500018 52 INTERCO DISA and 2017 CSO ANB 3.50% NL CNF - ISL - VM 20 (2	10,020	0	10,020	0	0
0599997 Totals (Gross)	3,078,122	0	3,078,122	0	0
0599998 Reinsurance ceded	2,173,834	0	2,173,834	0	0
0599999 Totals (Net)	904,288	0	904,288	0	0
DISABILITY — DISABLED LIVES:					
0600001 41 CSO ANB 2.25% NL CNF	897	0	897	0	0
0600002 58 CSO ANB 3.00% NL CNF	4,686	0	4,686	0	0
0600003 58 CSO ANB 4.50%/20/4.00% CRVM CNF	7,172	0	7,172	0	0
0600004 80 CSO ANB 4.50% NL CNF	17,435	0	17,435	0	0
0600005 2001 CSO ANB 3.50% NL CNF	51,281	0	51,281	0	0
0600006 2001 CSO ANB 4.00% NL CNF	453,529	0	453,529	0	0
0600007 80 CSO ANB 3.00% NL CNF - ISL	204,045	0	204,045	0	0
0600008 80 CSO ANB 4.00% NL CNF - ISL	89,224	0	89,224	0	0
0600009 80 CSO ANB 4.50% CRVM CNF - ISL	84,139	0	84,139	0	0
0600010 80 CSO ANB 4.50% NL CNF - ISL	123,562	0	123,562	0	0
0600011 80 CSO ANB 5.00% NL CNF - ISL	10,022	0	10,022	0	0
0600012 80 CSO ANB 5.50% NL CNF - ISL	5,180	0	5,180	0	0
0600013 2001 CSO ANB 3.50% NL CNF - ISL	57,674	0	57,674	0	0
0600014 2001 CSO ANB 4.00% NL CNF - ISL	213,826	0	213,826	0	0
0699997 Totals (Gross)	1,322,672	0	1,322,672	0	0

(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 are Life Insurance $0; Annuities $0; Supplementary Contracts with Life Contingencies $0; Accidental Dealth Benefits $0; Disability - Active $0; Disability - Disabled Lives $0 ; Miscellaneous Reserves $0.

EXHIBIT 5 – AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total (a)	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0699998 Reinsurance ceded	258,733	0	258,733	0	0
0699999 Totals (Net)	1,063,939	0	1,063,939	0	0
MISCELLANEOUS RESERVES:					
0700001 41 CSO ANB 2.25% NL IPC	3,543	0	3,543	0	0
0700002 80 CSO ANB 4.00% CRVM CNF	78,657	0	78,657	0	0
0700003 80 CSO ANB 4.50% CRVM CNF	67,437	0	67,437	0	0
0700004 80 CSO ANB 5.00% NL CNF	1	0	1	0	0
0700005 2001 CSO ANB 3.50% CRVM IPC	1,092	0	1,092	0	0
0700006 2001 CSO ANB 3.50% CRVM CNF	42,146	0	42,146	0	0
0700007 2001 CSO ANB 4.00% CRVM CNF	736	0	736	0	0
0700008 2017 CSO ANB 3.50% CRVM CNF	351,660	0	351,660	0	0
0700009 2017 CSO ANB 3.00% CRVM CNF - VM 20	250,112	0	250,112	0	0
0700010 2017 CSO ANB 3.50% CRVM CNF - VM 20	1,638	0	1,638	0	0
0700011 58 CSO ANB 5.50% CRVM CNF - ISL	29	0	29	0	0
0700012 58 CSO ANB 6.00% CRVM CNF - ISL	15	0	15	0	0
0700013 80 CSO ANB 4.00% CRVM CNF - ISL	359,299	0	359,299	0	0
0700014 80 CSO ANB 4.50% CRVM CNF - ISL	141,207	0	141,207	0	0
0700015 80 CSO ANB 5.00% CRVM CNF - ISL	73	0	73	0	0
0700016 80 CSO ANB 5.50% CRVM CNF - ISL	82	0	82	0	0
0700017 2001 CSO ANB 3.50% CRVM CNF - ISL	155,595	0	155,595	0	0
0700018 2001 CSO ANB 4.00% CRVM CNF - ISL	4,405,986	0	4,405,986	0	0
0700019 Life - Additional Reserves required by Cash Flow Testing	22,284,906	0	22,284,906	0	0
0799997 Totals (Gross)	28,144,214	0	28,144,214	0	0
0799998 Reinsurance ceded	268,490	0	268,490	0	0
0799999 Totals (Net)	27,875,724	0	27,875,724	0	0
9999999 Totals (Net) - Page 3, Line 1	1,082,162,319	0	783,974,652	0	298,187,667

(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 are Life Insurance $0; Annuities $0; Supplementary Contracts with Life Contingencies $0; Accidental Dealth Benefits $0; Disability - Active $0; Disability - Disabled Lives $0 ; Miscellaneous Reserves $0.

EXHIBIT 5 – INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? Yes [X] No [ ]
1.2 If not, state which kind is issued.

2.1 Does the reporting entity at present issue both participating and non-participating contracts? Yes [X] No [ ]
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? $ 0
4.2 Amount of reserve? $ 0
4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year: $ 0
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.
Certain universal life, variable universal life and survivor universal life policies have a maximum loan interest rate of 4% in arrears in the first five years and 3.5% thereafter. Certain indexed universal life policies have a maximum loan interest rate of 3.5% in arrears for the first five years and 2.5% thereafter. Certain whole life policies have a maximum loan interest rate of 4% in arrears for all policy years.
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: $ 0
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: $ 0
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: $ 0
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: $ 0
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: $ 0
8.2 State the amount of reserves established for this business: $ 0
8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? Yes [ ] No [X]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: $ 0
9.2 State the amount of reserves established for this business: $ 0
9.3 Identify where the reserves are reported in the blank:

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

1 Description of Valuation Class	Valuation Basis 2 Changed From	 3 Changed To	4 Increase in Actuarial Reserve Due to Change
LIFE CONTRACTS (Including supplementary contracts set upon a basis other than that used to determine benefits) (Exhibit 5)			
0199999 Subtotal (Page 7, Line 6)	X X X	X X X	0
ACCIDENT AND HEALTH CONTRACTS (Exhibit 6)			
0299999 Subtotal	X X X	X X X	0
DEPOSIT-TYPE CONTRACTS (Exhibit 7)			
0399999 Subtotal	X X X	X X X	0
9999999 TOTAL (Column 4 only)	X X X	X X X	0

EXHIBIT 6 – AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

	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	1,570,365	0	0	0	3,687	23,949	0	0	0	0	1,542,729	0	0
2. Additional contract reserves (a)	7,879,532	0	0	0	0	0	0	0	0	0	7,879,532	0	0
3. Additional actuarial reserves - Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
5. Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
6. Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7. Totals (Gross)	9,449,897	0	0	0	3,687	23,949	0	0	0	0	9,422,261	0	0
8. Reinsurance ceded	3,947,402	0	0	0	0	0	0	0	0	0	3,947,402	0	0
9. Totals (Net)	5,502,495	0	0	0	3,687	23,949	0	0	0	0	5,474,859	0	0
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	29,256,623	0	0	0	0	0	0	0	0	0	29,256,623	0	0
11. Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
12. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
13. Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14. Totals (Gross)	29,256,623	0	0	0	0	0	0	0	0	0	29,256,623	0	0
15. Reinsurance ceded	12,072,282	0	0	0	0	0	0	0	0	0	12,072,282	0	0
16. Totals (Net)	17,184,341	0	0	0	0	0	0	0	0	0	17,184,341	0	0
17. **TOTAL (Net)**	22,686,836	0	0	0	3,687	23,949	0	0	0	0	22,659,200	0	0
18. **TABULAR FUND INTEREST**	792,508	0	0	0	0	0	0	0	0	0	792,508	0	0
DETAILS OF WRITE-IN LINES													
060	0	0	0	0	0	0	0	0	0	0	0	0	0
060	0	0	0	0	0	0	0	0	0	0	0	0	0
060	0	0	0	0	0	0	0	0	0	0	0	0	0
069 Summary of remaining write-ins for Line 06 from overfl	0	0	0	0	0	0	0	0	0	0	0	0	0
069 Totals (Lines 0601 through 0603 plus 0698) (Line 06 a	0	0	0	0	0	0	0	0	0	0	0	0	0
130	0	0	0	0	0	0	0	0	0	0	0	0	0
130	0	0	0	0	0	0	0	0	0	0	0	0	0
130	0	0	0	0	0	0	0	0	0	0	0	0	0
139 Summary of remaining write-ins for Line 13 from overfl	0	0	0	0	0	0	0	0	0	0	0	0	0
139 Totals (Lines 1301 through 1303 plus 1398) (Line 13 a	0	0	0	0	0	0	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 Not applicable.

(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	34,892,096	0	709,842	2,105,210	759	32,076,285
2. Deposits received during the year	14,666,199	0	0	625,277	7,139	14,033,783
3. Investment earnings credited to the account	776,743	0	10,439	47,579	17	718,708
4. Other net change in reserves	0	0	0	0	0	0
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	15,116,626	0	282,417	456,392	5,135	14,372,682
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1 + 2 + 3 + 4 - 5 - 6 - 7 - 8) (a)	35,218,412	0	437,864	2,321,674	2,780	32,456,094
10. Reinsurance balance at the beginning of the year	0	0	0	0	0	0
11. Net change in reinsurance assumed	(72,841)	0	0	0	(72,841)	0
12. Net change in reinsurance ceded	(72,841)	0	0	0	(72,841)	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)	35,218,412	0	437,864	2,321,674	2,780	32,456,094

(a) FHLB funding agreements:

1. Reporting as GICs (captured in column 2)	0
2. Reporting as Annuities Certain (captured in column 3)	0
3. Reporting as Supplemental Contracts (captured in column 4)	0
4. Reporting as Dividend Accumulations or Refunds (captured in column 5)	0
5. Reporting as Premium or Other Deposit Funds (captured in column 6)	30,099,381
6. Total reported as Deposit-Type Contracts (captured in column 1) (Sum of lines 1 through 5)	30,099,381

EXHIBIT 8 – CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 – Liability End of Current Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit Life (Group and Individual)	Other
1. Due and unpaid:											
1.1 Direct	0	0	0	0	0	0	0	0	0	0	0
1.2 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
1.3 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
1.4 Net	0	0	0	0	0	0	0	0	0	0	0
2. In course of settlement:											
2.1 Resisted 2.11 Direct	0	0	0	0	0	0	0	0	0	0	0
2.12 Reinsurance assumed	0	0	0	0	0	0	0	0	0	0	0
2.13 Reinsurance ceded	0	0	0	0	0	0	0	0	0	0	0
2.14 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other 2.21 Direct	6,907,102	0	6,237,487	835	0	0	0	184,100	441,506	0	43,174
2.22 Reinsurance assumed	369,446	0	278,575	0	0	0	0	0	90,870	0	1
2.23 Reinsurance ceded	2,992,393	0	2,971,307	0	0	0	0	0	0	0	21,086
2.24 Net	4,284,155	0	(b) 3,544,755	(b) 835	0	(b) 0	(b) 0	184,100	(b) 532,376	(b) 0	(b) 22,089
3. Incurred but unreported:											
3.1 Direct	3,544,284	0	2,311,689	0	0	0	0	0	1,018,851	0	213,744
3.2 Reinsurance assumed	216,428	0	54,375	0	0	0	0	0	77,041	0	85,012
3.3 Reinsurance ceded	787,704	0	718,022	0	0	0	0	0	0	0	69,682
3.4 Net	2,973,008	0	(b) 1,648,042	(b) 0	0	(b) 0	(b) 0	0	(b) 1,095,892	(b) 0	(b) 229,074
4. TOTALS 4.1 Direct	10,451,386	0	8,549,176	835	0	0	0	184,100	1,460,357	0	256,918
4.2 Reinsurance assumed	585,874	0	332,950	0	0	0	0	0	167,911	0	85,013
4.3 Reinsurance ceded	3,780,097	0	3,689,329	0	0	0	0	0	0	0	90,768
4.4 Net	7,257,163	(a) 0	(a) 5,192,797	835	0	0	(a) 0	184,100	1,628,268	0	251,163

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ 0 in Column 2, $ 0 in Column 3 and $ 0 in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ 1,063,939, Individual Annuities $ 0, Credit Life (Group and Individual) $ 0, and Group Life $ 0, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ 0, Credit (Group and Individual) Accident and Health $ 0, and Other Accident and Health $ 17,184,341 are included in Page 3, Line 2, (See Exhibit 6, Claim Reserve).

EXHIBIT 8 – CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 – Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit Life (Group and Individual)	Other
1. Settlements during the year:											
1.1 Direct	78,382,374	0	47,590,491	1,000,296	83,817	0	0	2,515,844	22,790,274	0	4,401,652
1.2 Reinsurance assumed	5,527,863	0	1,502,314	218,753	0	0	0	0	1,048,599	0	2,758,197
1.3 Reinsurance ceded	28,948,823	0	27,318,542	0	0	0	0	0	0	0	1,630,281
1.4 Net	(d) 54,961,414	0	21,774,263	1,219,049	83,817	0	0	2,515,844	23,838,873	0	5,529,568
2. Liability December 31, current year from Part 1:											
2.1 Direct	10,451,388	0	8,549,178	835	0	0	0	184,100	1,460,357	0	256,918
2.2 Reinsurance assumed	585,874	0	332,950	0	0	0	0	0	167,911	0	85,013
2.3 Reinsurance ceded	3,780,097	0	3,689,329	0	0	0	0	0	0	0	90,768
2.4 Net	7,257,165	0	5,192,799	835	0	0	0	184,100	1,628,268	0	251,163
3. Amounts recoverable from reinsurers December 31, current year	2,545,214	0	2,258,579	0	0	0	0	0	0	0	286,635
4. Liability December 31, prior year:											
4.1 Direct	12,283,191	0	10,354,936	835	0	0	0	3,280	1,591,934	0	332,206
4.2 Reinsurance assumed	834,349	0	526,402	0	0	0	0	0	213,569	0	94,378
4.3 Reinsurance ceded	6,536,358	0	6,454,906	0	0	0	0	0	0	0	81,452
4.4 Net	6,581,182	0	4,426,432	835	0	0	0	3,280	1,805,503	0	345,132
5. Amounts recoverable from reinsurers December 31, prior year	3,953,985	0	3,708,962	0	0	0	0	0	0	0	245,023
6. Incurred benefits:											
6.1 Direct	76,550,571	0	45,784,733	1,000,296	83,817	0	0	2,696,664	22,658,697	0	4,326,364
6.2 Reinsurance assumed	5,279,388	0	1,308,862	218,753	0	0	0	0	1,002,941	0	2,748,832
6.3 Reinsurance ceded	24,783,791	0	23,102,582	0	0	0	0	0	0	0	1,681,209
6.4 Net	57,046,168	0	23,991,013	1,219,049	83,817	0	0	2,696,664	23,661,638	0	5,393,987

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to: $ 0 in Line 1.1, $ 0 in Line 1.4.
$ 0 in Line 6.1, and $ 0 in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to: $ 0 in Line 1.1, $ 0 in Line 1.4.
$ 0 in Line 6.1, and $ 0 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to: $ 0 in Line 1.1, $ 0 in Line 1.4.
$ 0 in Line 6.1, and $ 0 in Line 6.4.

(d) Includes $ 186,107 premiums waived under total and permanent disability benefits.

EXHIBIT OF NONADMITTED 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	0	0
2. Stocks (Schedule D):			
2.1 Preferred stocks	0	0	0
2.2 Common stocks	0	0	0
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens	0	0	0
3.2 Other than first liens	0	0	0
4. Real estate (Schedule A):			
4.1 Properties occupied by the company	0	0	0
4.2 Properties held for the production of income	0	0	0
4.3 Properties held for sale	0	0	0
5. Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)	0	0	0
6. Contract loans	425,153	483,583	58,430
7. Derivatives (Schedule DB)	0	0	0
8. Other invested assets (Schedule BA)	0	0	0
9. Receivables for securities	0	0	0
10. Securities lending reinvested collateral assets (Schedule DL)	0	0	0
11. Aggregate write-ins for invested assets	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	425,153	483,583	58,430
13. Title plants (for Title insurers only)	0	0	0
14. Investment income due and accrued	12,450	2,648	(9,802)
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	44,335	94,263	49,928
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	0	0	0
15.3 Accrued retrospective premiums and contracts subject to redetermination	0	0	0
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers	0	0	0
16.2 Funds held by or deposited with reinsured companies	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0
18.2 Net deferred tax asset	16,347,811	14,266,647	(2,081,164)
19. Guaranty funds receivable or on deposit	0	0	0
20. Electronic data processing equipment and software	0	0	0
21. Furniture and equipment, including health care delivery assets	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0
24. Health care and other amounts receivable	268,363	337,181	68,818
25. Aggregate write-ins for other-than-invested assets	1,712,019	1,542,661	(169,358)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	18,810,131	16,726,983	(2,083,148)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
28. Total (Lines 26 and 27)	18,810,131	16,726,983	(2,083,148)

DETAILS OF WRITE-IN LINES			
1101.	0	0	0
1102.	0	0	0
1103.	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	0	0	0
2501. Unearned annualized commissions	1,712,019	1,542,661	(169,358)
2502.	0	0	0
2503.	0	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,712,019	1,542,661	(169,358)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

a. Accounting Practices

The accompanying financial statements of Ameritas Life Insurance Corp. of New York (the Company) have been prepared in conformity with accounting practices prescribed or permitted by the New York State Department of Financial Services (New York Department).

The New York Department recognizes only statutory accounting practices prescribed or permitted by the state of New York for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the New York Insurance Law. The National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures manual, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of New York with modifications as the state of New York has adopted certain prescribed accounting practices that differ from those found in NAIC SAP. Specifically New York adopted SSAP No. 61 *Life, Deposit-type and Accident and Health Reinsurance* with the following addition: If a ceding insurer that receives credit for reinsurance by way of deduction from its reserve liability remits the associated reinsurance premiums for coverage beyond the paid-to-date of the policy, the ceding insurer may record an asset for the portion of the gross reinsurance premium that provides reinsurance coverage for the period from the next policy premium due date to the earlier of 1) the end of the policy year or 2) the next reinsurance premium due date. The asset shall be admitted as a write-in asset to the extent that the reinsurer must refund premiums to the ceding insurer in the event of either the termination of the ceded policy or the termination of the reinsurance agreement. In addition, New York Circular Letter 1979-33 states that tax allocation agreements with a company's parent, or other companies within the company's holding company system, which result in a payment made to the domestic insurer, the payments made are to be recorded as gross paid in and contributed surplus. A reconciliation of the Company's net income and capital and surplus between the NAIC and state of New York is shown below:

	NET INCOME (LOSS)	*SSAP Number*	*Financial Statement Page*	*Financial Statement Line Number*	*December 31, 2022*	*December 31, 2021*
i.	Ameritas of New York, New York state basis	XXX	XXX	XXX	$ 439,700	$ 32,952,618
ii.	State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
	NY Reg 172	61	4	1	$ (1,389)	$ (205,682)
iii.	State Permitted Practices that are an increase/(decrease) from NAIC SAP				$ 0	$ 0
iv.	NAIC SAP	XXX	XXX	XXX	$ 441,089	$ 33,158,300
	SURPLUS					
v.	Ameritas of New York, New York state basis	XXX	XXX	XXX	$ 115,308,497	$ 119,435,785
vi.	State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
	NY Reg 172	61	2	25, 15.2	$ (2,399,941)	$ (2,398,552)
vii.	State Permitted Practices that are an increase/(decrease) from NAIC SAP				$ 0	$ 0
viii.	NAIC SAP	XXX	XXX	XXX	$ 117,708,438	$ 121,834,337

The impact of adopting the New York prescribed accounting practices had an immaterial impact on the Company's Risk Based Capital.

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

The preparation of financial statements in conformity with Statutory Accounting Principles 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 revenues and expenses during the reporting period. Actual results could differ from those estimates.

c. Accounting Policy

Life premiums are recognized as revenue when premiums are due. Annuity considerations are recognized as income when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Consideration received on deposit-type funds, which do not contain any life contingencies, is recorded directly to the related liability. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

Dividends are provided based on dividend formulas approved by the Board of Directors of the Company in accordance with actuarially determined dividend scales. Dividends to policyholders are reflected in the Summary of Operations at amounts estimated to be paid or credited to policyholders during the subsequent year or the policy anniversary dates.

Reinsurance premiums and claims are accounted for on bases consistent with those used in accounting for the original policies issued and the terms of the reinsurance contracts. Premiums, benefits, reserves for life, accident and health policies, and reserves for unpaid claims are reported net of reinsured amounts and allowances.

In addition, the Company uses the following accounting policies:

i. Short-term investments are carried at amortized cost.

NOTES TO FINANCIAL STATEMENTS

ii. Bonds not backed by other loans and SVO identified investments are stated at amortized cost using the interest method. Bonds assigned a rating of 6 by the NAIC are stated at the lower of amortized cost or fair value as assigned by the NAIC. Changes in the fair value of bonds up to amortized cost that are assigned a rating of 6 by the NAIC are reported directly in surplus.

iii. Common stocks are carried at NAIC fair value.

iv. Not applicable.

v. Mortgage loans on real estate are stated at the unpaid principal balance less unamortized discounts, or plus unamortized premiums. The Company records a reserve for losses on mortgage loans as part of the AVR.

vi. Loan-backed securities are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase. The retrospective adjustment method is used to value all agency-backed structured securities and non-agency structured securities of high credit quality. The prospective adjustment method is used to value all structured securities with significant changes in cash flow or of lower credit quality.

vii. Not applicable.

viii. Not applicable.

ix. The Company has no derivative instruments that qualify for effective hedge accounting and as such the derivative instruments are carried at fair value.

x. The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 54 *Individual and Group Accident and Health Contracts*.

xi. For dental and vision individual and group accident and health contracts, the unpaid claim reserves, including both in course of settlement and incurred but not reported, are estimated using historic claim lags, and then adjusted upward or downward based on the current level of pended/unprocessed claims and relative to the historic level of pended/unprocessed claims during the time period used in generating the claim lag factors. Claim adjustment expenses corresponding to the unpaid claims are accounted for by adding an additional load to the unpaid claim reserve.

For individual accident and health contracts, the present value of amounts not yet due on claim reserve is a first principles-type calculation based on a seriatim listing of open disability claims. All termination rate and interest discounting assumptions adhere to minimum NAIC standards. The adequacy of these reserves is demonstrated annually using Follow-Up Studies as defined in the Actuarial Standard of Practice No. 5, Section 3.6. In addition, the present value of future payments relative to all incurred but unreported claims is based on historical studies using past monthly earned premiums times the planned loss ratio times the anticipated percent of claims outstanding, and expressed as a percentage times tabular reserves, including a provision for litigated claims.

xii. The Company has not modified the Ameritas Tangible Property Capitalization Policy nor the Ameritas Software Capitalization Policy from the prior period.

xiii. Not applicable.

d. Going Concern

After evaluating the Company's ability to continue as a going concern, management was not aware of any conditions or events which raised substantial doubts concerning the Company's ability to continue as a going concern as of the date of the filing of this statement.

2. Accounting Changes and Correction of Errors

There were no accounting changes or corrections of errors that were reportable as of December 31, 2022 or December 31, 2021

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

a. Mortgage Loans, including Mezzanine Real Estate Loans

i. The maximum and minimum rates for mortgage loans issued during 2022 were as follows:
Commercial mortgages 7.35% and 3.2%.

NOTES TO FINANCIAL STATEMENTS

ii. The maximum percentage of any one loan to the value of security at the time the loan was originated, exclusive of insured, guaranteed or purchase money mortgages, was 80% for commercial loans. For commercial loans in excess of the 75%, the portion exceeding 75% is in the basket.

	Current Year	*Prior Year*
iii. Taxes, assessments and any amounts advanced and not included in the mortgage loan total:	$ 0	$ 0

iv. Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

		Residential		Commercial			
	Farm	*Insured*	*All Other*	*Insured*	*All Other*	*Mezzanine*	*Total*
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$ 0	$ 0	$ 0	$ 0	$ 236,676,610	$ 0	$ 236,676,610
(b) 30-59 Days Past Due	0	0	0	0	0	0	0
(c) 60-89 Days Past Due	0	0	0	0	0	0	0
(d) 90-179 Days Past Due	0	0	0	0	0	0	0
(e) 180+ Days Past Due	0	0	0	0	0	0	0
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	0	0	0	0	0	0	0
(b) Interest Accrued	0	0	0	0	0	0	0
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	0	0	0	0	0	0	0
(b) Interest Accrued	0	0	0	0	0	0	0
4. Interest Reduced							
(a) Recorded Investment	0	0	0	0	0	0	0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0.000 %	0.000 %	0.000 %	0.000 %	0.000 %	0.000 %	0.000 %
5. Participant or Co-Lender in a Mortgage							
(a) Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 234,715,931	$ 0	$ 234,715,931

		Residential		Commercial			
	Farm	*Insured*	*All Other*	*Insured*	*All Other*	*Mezzanine*	*Total*
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	$ 0	$ 0	$ 0	$ 0	$ 235,357,143	$ 0	$ 235,357,143
(b) 30-59 Days Past Due	0	0	0	0	0	0	0
(c) 60-89 Days Past Due	0	0	0	0	0	0	0
(d) 90-179 Days Past Due	0	0	0	0	0	0	0
(e) 180+ Days Past Due	0	0	0	0	0	0	0
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	0	0	0	0	0	0	0
(b) Interest Accrued	0	0	0	0	0	0	0
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	0	0	0	0	0	0	0
(b) Interest Accrued	0	0	0	0	0	0	0
4. Interest Reduced							
(a) Recorded Investment	0	0	0	0	0	0	0
(b) Number of Loans	0	0	0	0	0	0	0
(c) Percent Reduced	0.000 %	0.000 %	0.000 %	0.000 %	0.000 %	0.000 %	0.000 %
5. Participant or Co-Lender in a Mortgage							
(a) Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 234,530,826	$ 0	$ 234,530,826

NOTES TO FINANCIAL STATEMENTS

v. Investment Impaired Loans With or Without Allowance for Credit Losses:

		Residential		Commercial			
	Farm	*Insured*	*All Other*	*Insured*	*All Other*	*Mezzanine*	*Total*
a. Current Year							
1. With Allowance for Credit Losses	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. No Allowance for Credit Losses	0	0	0	0	0	0	0
3. Total	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
b. Prior Year							
1. With Allowance for Credit Losses	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. No Allowance for Credit Losses	0	0	0	0	0	0	0
3. Total	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

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

		Residential		Commercial			
	Farm	*Insured*	*All Other*	*Insured*	*All Other*	*Mezzanine*	*Total*
a. Current Year							
1. Average Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. Interest Income Recognized	0	0	0	0	0	0	0
3. Recorded Investments on Nonaccrual Status	0	0	0	0	0	0	0
4. Amount of Interest Income Recognized Using a Cash Basis Method of Accounting	0	0	0	0	0	0	0
b. Prior Year							
1. Average Recorded Investment	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. Interest Income Recognized	0	0	0	0	0	0	0
3. Recorded Investments on Nonaccrual Status	0	0	0	0	0	0	0
4. Amount of Interest Income Recognized Using a Cash Basis Method of Accounting	0	0	0	0	0	0	0

vii. Allowance for credit losses**:**
Not applicable.

viii. Mortgage loans derecognized as a result of foreclosure:

		Current Year
a.	Aggregate amount of mortgage loans derecognized	$ 0
b.	Real estate collateral recognized	$ 0
c.	Other collateral recognized	$ 0
d.	Receivables recognized from a government guarantee of the foreclosed mortgage loan	$ 0

ix. For commercial loans, the Company recognizes due and accrued interest income on impaired loans if deemed collectible. However, the due and accrued interest income deemed collectible on impaired loans over 180 days past due is nonadmitted.

b. Troubled Debt Restructuring
There were no troubled debt restructurings (TDR's) or short sales in 2022 or 2021.

c. Reverse Mortgages
Not applicable.

d. Loan-Backed Securities

i. Loan-backed securities are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase.

Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from broker dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment.

The retrospective adjustment method is used to value all agency-backed structured securities and non-agency structured securities of high credit quality. The prospective adjustment method is used to value structured securities with significant changes in projected cash flow, or of lower credit quality.

NOTES TO FINANCIAL STATEMENTS

The Company regularly reviews its portfolio of loan-backed securities for factors that may indicate that a decline in fair value of an investment is other-than-temporary. The Company evaluated the prospects of the securities including, but not limited to, the Company's intentions to sell or ability to hold the investments; the length of time and magnitude of the unrealized loss; and the credit ratings of the securities. Also, the Company continually tracks loan-backed securities for factors including credit performance, rating agency actions, prepayment trends and de-levering. Loans with trends that may indicate underperformance are monitored closely for any further deterioration that may result in action by the Company.

ii. Recognized Other-than-Temporary Impairments (OTTI), intent to sell or inability to hold:

	Amortized Cost Basis Before Other-than-Temporary Impairment	*Other-than-Temporary Impairment Recognized in Loss*		*Fair Value*
		Interest	*Non-Interest*	
OTTI recognized 1st Quarter				
Intent to Sell	$ 0	$ 0	$ 0	$ 0
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
Total 1st Quarter	$ 0	$ 0	$ 0	$ 0
OTTI recognized 2nd Quarter				
Intent to Sell	$ 0	$ 0	$ 0	$ 0
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
Total 2nd Quarter	$ 0	$ 0	$ 0	$ 0
OTTI recognized 3rd Quarter				
Intent to Sell	$ 0	$ 0	$ 0	$ 0
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
Total 3rd Quarter	$ 0	$ 0	$ 0	$ 0
OTTI recognized 4th Quarter				
Intent to Sell	$ 0	$ 0	$ 0	$ 0
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
Total 4th Quarter	$ 0	$ 0	$ 0	$ 0
Annual Aggregate Total	XXX	$ 0	$ 0	XXX

iii. Recognized OTTI securities, present value of cash flows less amortized cost:

CUSIP	*Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI*	*Present Value of Projected Cash Flows*	*Recognized Other-than-Temporary Impairment*	*Amortized Cost after Other-than-Temporary Impairment*	*Fair Value at Time of OTTI*	*Date of Financial Statement Where Reported*
NONE	$ 0	$ 0	$ 0	$ 0	$ 0	3/31/2022
NONE	0	0	0	0	0	6/30/2022
NONE	0	0	0	0	0	9/30/2022
NONE	0	0	0	0	0	12/31/2022
Total	XXX	XXX	$ 0	XXX	XXX	

iv. Impaired Loan Backed Securities - Where Impairment Has Not Been Recognized as a Realized Loss:

a. The aggregate amount of unrealized losses
   1. Less than 12 Months $ (9,133,531)
   2. 12 Months or Longer $ (5,068,617)

b. The aggregate related fair value of securities with unrealized losses
   1. Less than 12 Months $ 111,527,001
   2. 12 Months or Longer $ 36,499,343

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

f. Repurchase Agreements Transactions Accounted for as Secured Borrowing
Not applicable.

NOTES TO FINANCIAL STATEMENTS

g. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing Repurchase Transactions - Cash Provider - Overview of Secured Borrowing Transactions
Not applicable.

h. Repurchase Agreements Accounted for as a Sale
Not applicable.

i. Reverse Repurchase Agreements Transactions Accounted for as a Sale Repurchase Transactions - Cash Provider - Overview of Sale Transactions
Not applicable.

j. Real Estate

i. Impairment Losses on Real Estate
None.

ii. Real Estate Held for Sale
None.

iii.-v. Not applicable.

k. Low-income Housing Tax Credits
Not applicable.

l. Restricted Assets

i. Restricted Assets (Including Pledged)

		Gross (Admitted & Nonadmitted) Restricted							Current Year			
		Current Year									Percentage	
		1	2	3	4	5	6	7	8	9	10	11
	Restricted Asset Category	*Total General Account (G/A)*	***G/A Supporting S/A Activity (a)***	*Total Separate Account (S/A) Restricted Assets*	***S/A Assets Supporting G/A Activity (b)***	*Total*	*Total From Prior Year*	*Increase/ (Decrease)*	*Total Nonadmitted Restricted*	*Total Admitted Restricted*	*Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)*	*Admitted Restricted to Total Admitted Assets (d)*
a.	Subject to contractual obligation for which liability is not shown	$ 0	$ 0	$ 0	$ 0	0	0	0	$ 0	$ 0	0.000 %	0.000 %
b.	Collateral held under security lending agreements	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %
c.	Subject to repurchase agreements	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %
d.	Subject to reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %
e.	Subject to dollar repurchase agreements	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %
f.	Subject to dollar reverse repurchase agreements	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %
g.	Placed under option contracts	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock		0	0	0	0	0	0	0	0	0.000 %	0.000 %
i.	FHLB capital stock	1,712,200	0	0	0	1,712,200	1,713,200	(1,000)	0	1,712,200	0.098 %	0.099 %
j.	On deposit with states	508,668	0	0	0	508,668	509,928	(1,260)	0	508,668	0.029 %	0.029 %
k.	On deposit with other regulatory bodies	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	36,807,760	0	0	0	36,807,760	43,889,335	(7,081,575)	0	36,807,760	2.101 %	2.124 %
m.	Pledged as collateral not captured in other categories	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %
n.	Other restricted assets	0	0	0	0	0	0	0	0	0	0.000 %	0.000 %
o.	Total Restricted Assets	$ 39,028,628	$ 0	$ 0	$ 0	39,028,628	46,112,463	(7,083,835)	$ 0	$ 39,028,628	2.228 %	2.252 %

(a) **Subset of column 1**

(b) **Subset of column 3**

(c) **Column 5 divided by Asset Page, Column 1, Line 28**

(d) **Column 9 divided by Asset Page, Column 3, Line 28**

ii. Detail of Asset Pledged as Collateral Not Captured in Other Categories.
Not applicable.

iii. Detail of Other Restricted Assets.
Not applicable.

NOTES TO FINANCIAL STATEMENTS

iv. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements.
Not applicable.

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
As of December 31, 2022, the Company had prepayment penalties and acceleration of fees for callable securities as follows:

		General Account	*Separate Account*
(1)	Number of CUSIPs	35	0
(2)	Aggregate Amount of Investment Income	$ 333,485	$ 0

r. Reporting Entity's Share of Cash Pool by Asset Type
Not applicable.

6. Joint Ventures, Partnerships and Limited Liability Companies

a. The Company had no investment in Partnerships or Limited Liability Companies.

b. Not applicable.

7. Investment Income

a. Accrued interest more than 180 days past due deemed collectible on mortgage loans in default is non-admitted. All other investment income due and accrued with amounts over 90 days past due is non-admitted.

b. No amount of investment income due and accrued was excluded from surplus.

8. Derivative Instruments

a. Derivatives Under SSAP No. 86 - Derivatives

i. The Company is exposed to credit-related losses in the event of nonperformance by counter-parties to the call options. To minimize this risk, the Company only enters into listed contracts guaranteed by the Chicago Board Options Exchange. The credit exposure is limited to the fair value of the call options of $1,800,881 and $3,965,956 at December 31, 2022 and 2021, respectively.

ii. The Company purchases and sells exchange traded index call options (Exchange traded index call options) based on the Standard & Poor's 500 Stock Index to hedge equity index universal life contracts. The Company has purchased and written Exchange traded index call options that expire through December 15, 2023. The Company paid and received initial fees (the option premium) to enter the option contracts. The purchased Exchange traded index call options give the Company the right to receive cash at settlement if the closing index value is above the strike price, while the written Exchange traded index call options require the Company to pay cash at settlement if the closing index value is above the strike price. If the closing index value is below the strike price, the Exchange traded index call options expire without value.

The Company may be required to post collateral to the brokering bank for the Exchange traded index call options. At December 31, 2022 and 2021, no collateral was required to be posted to the brokering bank under the terms of the option contract. The notional amount of the options at December 31, 2022 and 2021 was ($5,850,000) and ($5,290,000), respectively.

iii. The options are carried at their fair value and are reflected as a Derivatives assets on page 2 and derivative liabilities on page 3. Changes in the fair value of expired options are reflected in Net investment income in the Summary of Operations. The total gain/(loss) from expired options of ($1,346,456) and $2,347,516 was recorded in Net investment income for the years ending December 31, 2022 and 2021, respectively.

iv. Not applicable.

v. Changes in the fair value of open options that do not meet the requirements of an effective hedge are reflected in Changes in net unrealized capital gains and losses in the Summary of Operations and totaled ($2,641,628) and $202,584 for the years ending December 31, 2022 and 2021, respectively.

vi.-viii. Not applicable.

NOTES TO FINANCIAL STATEMENTS

b. Derivatives Under SSAP No. 108 - Derivatives Hedging Variable Annuity Guarantees
Not applicable.

9. Income Taxes

The application of SSAP No. 101 requires a company to evaluate the recoverability of gross deferred tax assets and to establish a valuation allowance if necessary to reduce the gross deferred tax asset to an amount which is more likely than not to be realized (adjusted gross deferred tax asset). Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors including: (1) the nature of the deferred tax assets and liabilities; (2) whether they are ordinary or capital; (3) the timing of their reversals; (4) taxable income in prior carry back years as well as projected taxable earnings exclusive of reversing temporary differences and carry forwards; (5) the length of time that carryovers can be utilized: (6) unique tax rules that would impact the utilization of the deferred tax assets; and (7) tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused.

Based on an evaluation of the above factors, management believes it more likely than not that the adjusted gross deferred tax assets will be realized.

a. The components of the net deferred tax asset/(liability) (DTA/DTL) as of December 31, 2022 are as follows:

(1)		*Ordinary*	*Capital*	*Total*
a.	Gross deferred tax assets	$ 26,290,393	$ 21,701	$ 26,312,094
b.	Statutory valuation allowance adjustment	0	0	0
c.	Adjusted gross deferred tax assets (1a-1b)	26,290,393	21,701	26,312,094
d.	Deferred tax assets non-admitted	16,326,110	21,701	16,347,811
e.	Subtotal net admitted deferred tax asset (1c-1d)	9,964,283	0	9,964,283
f.	Deferred tax liabilities	3,875,552	0	3,875,552
g.	Net admitted deferred tax assets/(net deferred tax liability) (1e-1f)	$ 6,088,731	$ 0	$ 6,088,731

The amount of admitted adjusted gross deferred tax assets under each component of SSAP No. 101 as of December 31, 2022 is:

(2)		*Ordinary*	*Capital*	*Total*
	Admission calculation components - SSAP No. 101			
a.	Federal income taxes paid in prior years recoverable through loss carrybacks	$ 0	$ 0	$ 0
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)	$ 6,088,731	$ 0	$ 6,088,731
	1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	$ 6,088,731	$ 0	$ 6,088,731
	2. Adjusted gross deferred tax assets allowed per limitation threshold	xxx	xxx	$ 16,382,965
c.	Adjusted gross deferred tax assets offset by gross deferred tax liabilities	$ 3,875,552	$ 0	$ 3,875,552
d.	Deferred tax assets admitted as the result of application of SSAP No. 101	$ 9,964,283	$ 0	$ 9,964,283

The components of the net deferred tax asset/(liability) as of December 31, 2021 are as follows:

(1)		*Ordinary*	*Capital*	*Total*
a.	Gross deferred tax assets	$ 25,215,599	$ 19,257	$ 25,234,856
b.	Statutory valuation allowance adjustment	0	0	0
c.	Adjusted gross deferred tax assets (1a-1b)	25,215,599	19,257	25,234,856
d.	Deferred tax assets non-admitted	14,247,390	19,257	14,266,647
e.	Subtotal net admitted deferred tax asset (1c-1d)	10,968,209	0	10,968,209
f.	Deferred tax liabilities	4,375,802	0	4,375,802
g.	Net admitted deferred tax assets/(net deferred tax liability) (1e-1f)	$ 6,592,407	$ 0	$ 6,592,407

NOTES TO FINANCIAL STATEMENTS

The amount of admitted adjusted gross deferred tax assets under each component of SSAP No. 101 as of December 31, 2021 is:

(2)	Ordinary	Capital	Total
Admission calculation components - SSAP No. 101			
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ 0	$ 0	$ 0
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)	$ 6,592,407	$ 0	$ 6,592,407
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	$ 6,592,407	$ 0	$ 6,592,407
2. Adjusted gross deferred tax assets allowed per limitation threshold	xxx	xxx	$ 16,926,507
c. Adjusted gross deferred tax assets offset by gross deferred tax liabilities	$ 4,375,802	$ 0	$ 4,375,802
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ 10,968,209	$ 0	$ 10,968,209

The changes in the components of the net deferred tax asset/(liability) from December 31, 2021 to December 31, 2022 are as follows:

(1)	Ordinary	Capital	Total
a. Gross deferred tax assets	$ 1,074,794	$ 2,444	$ 1,077,238
b. Statutory valuation allowance adjustment	0	0	0
c. Adjusted gross deferred tax assets (1a-1b)	1,074,794	2,444	1,077,238
d. Deferred tax assets non-admitted	2,078,720	2,444	2,081,164
e. Subtotal net admitted deferred tax asset (1c-1d)	(1,003,926)	0	(1,003,926)
f. Deferred tax liabilities	(500,250)	0	(500,250)
g. Net admitted deferred tax assets/(net deferred tax liability) (1e-1f)	$ (503,676)	$ 0	$ (503,676)

The changes in the amount of admitted adjusted gross deferred tax assets under each component of SSAP No. 101 from December 31, 2021 to December 31, 2022 are as follows:

(2)	Ordinary	Capital	Total
Admission calculation components - SSAP No. 101			
a. Federal income taxes paid in prior years recoverable through loss carrybacks	$ 0	$ 0	$ 0
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)	$ (503,676)	$ 0	$ (503,676)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	$ (503,676)	$ 0	$ (503,676)
2. Adjusted gross deferred tax assets allowed per limitation threshold	xxx	xxx	$ (543,542)
c. Adjusted gross deferred tax assets offset by gross deferred tax liabilities	$ (500,250)	$ 0	$ (500,250)
d. Deferred tax assets admitted as the result of application of SSAP No. 101	$ (1,003,926)	$ 0	$ (1,003,926)

(3)	2022	2021
a. Ratio percentage used to determine recovery period and threshold limitation amount	547%	608%
b. Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$109,219,766	$112,843,378

(4)	December 31, 2022	
Impact of Tax Planning Strategies	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 above	$ 26,290,393	$ 21,701
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0 %	0.0 %
3. Net Admitted Adjusted Gross DTAs amount from above	$ 9,964,283	$ 0
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0 %	0.0 %

NOTES TO FINANCIAL STATEMENTS

(4)		December 31, 2021	
	Impact of Tax Planning Strategies	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 above	$ 25,215,599	$ 19,257
2.	Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0 %	0.0 %
3.	Net Admitted Adjusted Gross DTAs amount from above	$ 10,968,209	$ 0
4.	Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0 %	0.0 %

(4)		Change	
	Impact of Tax Planning Strategies	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 above	$ 1,074,794	$ 2,444
2.	Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.0 %	0.0 %
3.	Net Admitted Adjusted Gross DTAs amount from above	$ (1,003,926)	$ 0
4.	Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0.0 %	0.0 %

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

b. Deferred tax liabilities are not recognized for the following amounts:

Not applicable.

c. Current income taxes incurred consist of the following major components as of December 31:

(1)		*2022*	*2021*	*Change*
a.	Federal	$ 876,668	$ 671,743	$ 204,925
b.	Foreign	0	0	0
c.	Subtotal	$ 876,668	$ 671,743	$ 204,925
d.	Federal income tax on net capital gains	(63,479)	80,573	(144,052)
e.	Utilization of capital loss carry-forwards	0	0	0
f.	Other	0	0	0
g.	Federal and foreign income tax incurred	$ 813,189	$ 752,316	$ 60,873

NOTES TO FINANCIAL STATEMENTS

The tax effects of temporary differences that give rise to significant portions of the deferred tax assets and deferred tax liabilities as of December 31, 2022 and December 31, 2021 are as follows:

		2022	2021	Change
(2)	*Deferred tax assets:*			
a.	Ordinary			
1.	Discounting of unpaid losses	$ 4,534	$ 5,273	$ (739)
2.	Unearned premium reserve	6,952	8,298	(1,346)
3.	Policyholder reserves	16,517,735	15,393,738	1,123,997
4.	Investments	0	0	0
5.	Deferred acquisition costs	8,528,802	8,617,341	(88,539)
6.	Policyholder dividends accrual	143,850	133,140	10,710
7.	Fixed assets	0	0	0
8.	Compensation and benefits accrual	0	0	0
9.	Pension accrual	0	0	0
10.	Receivables - non-admitted	517,087	516,670	417
11.	Net operating loss carry-forward	0	0	0
12.	Tax credit carry-forward	0	0	0
13.	Other (including items <5% of total ordinary tax assets)	571,433	541,139	30,294
99.	Subtotal	$ 26,290,393	$ 25,215,599	$ 1,074,794
b.	Statutory valuation allowance adjustment	0	0	0
c.	Non-admitted	16,326,110	14,247,390	2,078,720
d.	Admitted ordinary deferred tax assets ((2)a99-(2)b-(2)c)	$ 9,964,283	$ 10,968,209	$ (1,003,926)
e.	Capital			
1.	Investments	$ 21,701	$ 19,257	$ 2,444
2.	Net capital loss carry-forward	0	0	0
3.	Real Estate	0	0	0
4.	Other (including items <5% of total capital tax assets)	0	0	0
99.	Subtotal	$ 21,701	$ 19,257	$ 2,444
f.	Statutory valuation allowance adjustment	0	0	0
g.	Non-admitted	21,701	19,257	2,444
h.	Admitted capital deferred tax assets ((2)e99-(2)f-(2)g)	$ 0	$ 0	$ 0
i.	Admitted deferred tax assets ((2)d+(2)h)	$ 9,964,283	$ 10,968,209	$ (1,003,926)

		2022	2021	Change
(3)	*Deferred tax liabilities:*			
a.	Ordinary			
1.	Investments	250,739	382,766	545,394
2.	Fixed assets	0	0	0
3.	Deferred and uncollected premium	2,289,566	2,369,811	2,447,916
4.	Policyholder reserves	975,723	1,299,266	1,646,308
5.	Unearned commissions	359,524	323,959	313,509
6.	Other (including items <5% of total ordinary tax liabilities)	0	0	0
99.	Subtotal	$ 3,875,552	$ 4,375,802	$ 4,953,127
b.	Capital			
1.	Investments	0	0	0
2.	Real estate	0	0	0
3.	Other (including items <5% of total ordinary tax liabilities)	0	0	0
99.	Subtotal	$ 0	$ 0	$ 0
c.	Deferred tax liabilities ((3)a99-(3)b99)	$ 3,875,552	$ 4,375,802	$ 4,953,127
(3)	Net deferred tax assets/liabilities ((2)i-(3)c)	$ 6,088,731	$ 6,592,407	$ (5,957,053)

The change in deferred income tax is comprised of the following (this analysis is exclusive of non-admitted assets as the Change in Non-Admitted is reported separately from the Change in Deferred Income Taxes in the surplus section of the annual statement).

	2022	2021	Change
Total adjusted gross deferred tax assets	$ 26,312,094	$ 25,234,856	$ 1,077,238
Total deferred tax liabilities	3,875,552	4,375,802	(500,250)
Net deferred tax asset/(liability)	$ 22,436,542	$ 20,859,054	$ 1,577,488
Tax effect of unrealized gains/(losses)			(554,741)
Change in net deferred income tax			$ 1,022,747

NOTES TO FINANCIAL STATEMENTS

d. Reconciliation of Federal Income Tax Rate to Actual Effective Rate.

The provision for federal income taxes incurred 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 as of December 31, 2022 and December 31, 2021 were as follows:

	2022	*2021*	*Change*
Net gain from operations before income taxes	$ 1,452,071	$ 33,649,345	$ (32,197,274)
Net realized capital gains/(losses) before income taxes	(302,283)	383,680	(685,963)
Change in reserve on account of change in valuation basis	0	0	0
Prior year correction of error	0	0	0
Change in unauthorized reinsurance	(112,563)	(182,445)	69,882
Total pre-tax Statutory Income/Loss	1,037,225	33,850,580	(32,813,355)
Change in non-admitted assets	(1,985)	42,826	(44,811)
IMR amortization	(1,397,166)	(1,884,460)	487,294
Affordable Care Act assessment	0	0	0
Tax-exempt income	(563,533)	(867,973)	304,440
Non-deductible expense	78,042	16,716	61,326
Other	324,225	83,412	240,813
Subtotal	(523,192)	31,241,101	(31,764,293)
Statutory tax rate	0.21	0.21	xxx
Subtotal	(109,870)	6,560,631	(6,670,501)
Tax credits	(99,688)	(30,578)	(69,110)
Total statutory income taxes	$ (209,558)	$ 6,530,053	$ (6,739,611)
Federal and foreign income tax incurred	$ 813,189	$ 752,316	$ 60,873
Change in deferred income tax	(1,022,747)	5,777,737	(6,800,484)
Total statutory income taxes	$ (209,558)	$ 6,530,053	$ (6,739,611)

e. **(1)** At December 31, 2022, the Company did not have any net operating loss and net capital loss carry forwards.

(2) The amount of federal income taxes which is available for recoupment in the event of future losses is as follows:

Tax year	*Ordinary*	*Capital*	*Total*
2020	$ 0	$ 618,815	$ 618,815
2021	0	845,329	845,329
2022	0	262,850	262,850
	$ 0	$ 1,726,994	$ 1,726,994

(3) There were no deposits admitted under IRC §6033.

f. The Company joins in a consolidated federal income tax return filed by Ameritas Mutual Holding Company (AMHC). The other members of the affiliated group joining in the AMHC consolidated return are as follows:

Ameritas Holding Company
Ameritas Investment Partners, Inc.
Ameritas Life Insurance Corp.
Ameritas Life Insurance Corp. of New York

The Company's income tax allocation is based upon a written agreement which uses a modified separate return method. The modified separate return method adjusts the separate return method so that the net operating losses (or other current or deferred tax attributes) are characterized as realized by the Company when those attributes are realized (or realizable) by the consolidated group.

g. The Company has no tax loss contingencies for which it is reasonably possible that the total liability will significantly increase within the twelve months of the reporting date.

On August 16, 2022, the Inflation Reduction Act of 2022 (Act) was signed into law. The Act includes a new Federal alternative minimum tax (AMT), effective January 1, 2023, that is based on the adjusted financial statement income (AFSI) set forth on the applicable financial statement (AFS) of an applicable corporation. A corporation is an applicable corporation if its rolling average pre-tax AFSI over three prior periods (starting with 2020-2022) is greater than $1 billion. For a group of related entities, the $1 billion threshold is determined on a group basis, and the group's AFS is generally treated as the AFS for all separate taxpayers in the group. An applicable corporation is not automatically subject to an AMT liability. The corporation's AMT liability is equal to 15% of its adjusted AFSI, and AMT is payable to the extent the tentative AMT liability exceeds regular corporate income tax. However, any

NOTES TO FINANCIAL STATEMENTS

AMT paid would be indefinitely available as a credit carryforward that could reduce future regular tax in excess of AMT.

The Company and the controlled group of corporations of which the reporting entity is a member has determined they do not expect to be liable for AMT in 2023.

Based upon information available as of December 31, 2022, the controlled group of corporations of which the Company is a member, does not expect to qualify as an applicable corporation.

h. Repatriation Transition Tax
Not applicable.

i. Alternative Minimum Tax (AMT) Credit
Not applicable.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

a-b. Related Party Transactions
The Company's variable life and annuity products are distributed through Ameritas Investment Company, LLC (AIC), an affiliated company. Policies placed by this affiliate generated commission expenses of $70,065 and $74,537 for the years ended December 31, 2022 and 2021, respectively.

c. Transactions with related parties who are not reported on Schedule Y
Not applicable.

d. The Company reported the following amounts due from/(to) the below listed affiliates. The terms of the settlement require that these amounts be settled monthly.

		2022		*2021*
Ameritas Holding Company	$	(92,918)	$	(122,354)
Ameritas Investment Company, LLC		(51,667)		(19,220)
Ameritas Life Insurance Corp.		(3,032,742)		(1,836,714)
Total	$	(3,177,327)	$	(1,978,288)

Not included above are amounts for investment transactions (which are listed on Schedule D) and reinsurance transactions (which are listed on Schedule S) in this annual statement.

e. The Company did not enter into any guarantees or undertakings for the benefit of its subsidiaries during 2022 and 2021, which would result in a material contingent exposure of the Company's assets.

f. Related Party Service Agreements
The Company's affiliates, provide technical, financial and legal support to the Company under a general cost sharing agreement. The cost of these services to the Company for the period was $22,057,811 and $22,191,000 for the years ending December 31, 2022 and 2021, respectively.

Under the terms of an investment advisory agreement, the Company paid $1,346,434 and $1,328,628 for the years ending December 31, 2022 and 2021, respectively, to Ameritas Investment Partners, Inc., a wholly owned subsidiary of Ameritas Holding Company (AHC).

g. Nature of Control Relationship
All parent, subsidiaries, and affiliates are listed on Schedule Y, Part 1.

h-o. Not applicable.

11. Debt

a. The Company established a revolving line of credit with Ameritas Holding Company on September 1, 2022 with funds available up to $25,000,000, due to expire on September 1, 2023. As of December 31, 2022 and 2021, no balances existed related to the line of credit.

b. FHLB (Federal Home Loan Bank) Agreements

i. The Company is a member of the Federal Home Loan Bank (FHLB) of New York. Through its membership, the Company has conducted business activity with FHLB. It is part of the Company's strategy to utilize these funds to resolve liquidity needs, if a future need for immediate liquidity arises, and is accounted for under NAIC SAP as borrowed money. The Company has determined the estimated maximum borrowing capacity as $32,401,664 and $43,483,249 as of December 31, 2022 and 2021, respectively, inclusive of the existing funding agreements with FHLB of New York of $30,000,000 as of December 31, 2022 and 2021.

NOTES TO FINANCIAL STATEMENTS

ii. FHLB Capital Stock

a. Aggregate Totals

	Total	*General Account*	*Separate Accounts*
1. Current Year			
a. Membership Stock - Class A	$ 0	$ 0	$ 0
b. Membership Stock - Class B	362,200	362,200	0
c. Activity Stock	1,350,000	1,350,000	0
d. Excess Stock	0	0	0
e. Aggregate Total	$ 1,712,200	$ 1,712,200	$ 0
f. Actual or estimated borrowing capacity as determined by the insurer	$ 32,401,664	XXX	XXX

	Total	*General Account*	*Separate Accounts*
2. Prior Year-end			
a. Membership Stock - Class A	$ 0	$ 0	$ 0
b. Membership Stock - Class B	363,200	363,200	0
c. Activity Stock	1,350,000	1,350,000	0
d. Excess Stock	0	0	0
e. Aggregate Total	$ 1,713,200	$ 1,713,200	$ 0
f. Actual or estimated borrowing capacity as determined by the insurer	$ 43,483,249	XXX	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

			Eligible for Redemption			
	Current Year Total	*Not Eligible for Redemption*	*Less Than 6 Months*	*6 Months to Less Than 1 Year*	*1 Year to Less than 3 Years*	*3 to 5 Years*
1. Class A	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. Class B	$ 362,200	$ 362,200	$ 0	$ 0	$ 0	$ 0

iii. Collateral Pledged to FHLB

a. Amount Pledged as of the Reporting Date

	Fair Value	*Carrying Value*	*Aggregate Total Borrowing*
1. Current Year Total General and Separate Accounts Total Collateral Pledged	$ 34,641,118	$ 36,807,760	$ 30,000,000
2. Current Year General Account Total Collateral Pledged	$ 34,641,118	$ 36,807,760	$ 30,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ 0	$ 0	$ 0
4. Prior Year-end Total General and Separate Accounts Collateral Pledged	$ 45,910,554	$ 43,889,335	$ 30,000,000

b. Maximum Amount Pledged During the Reporting Date

	Fair Value	*Carrying Value*	*Amount Borrowed Maximum Collateral*
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged	$ 44,496,412	$ 43,017,800	$ 30,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 44,496,412	$ 43,017,800	$ 30,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ 0	$ 0	$ 0
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 48,688,501	$ 46,321,879	$ 30,000,000

NOTES TO FINANCIAL STATEMENTS

iv. Borrowing from FHLB

a. Amount as of the Reporting Date

	Total	*General Account*	*Separate Accounts*	*Funding Agreements Reserves Established*
1. Current Year				
a. Debt	$ 0	$ 0	$ 0	XXX
b. Funding Agreements	30,000,000	30,000,000	0	$ 30,099,381
c. Other	0	0	0	XXX
d. Aggregate Total	$ 30,000,000	$ 30,000,000	$ 0	$ 30,099,381
2. Prior Year-end				
a. Debt	$ 0	$ 0	$ 0	XXX
b. Funding Agreements	30,000,000	30,000,000	0	$ 30,011,765
c. Other	0	0	0	XXX
d. Aggregate Total	$ 30,000,000	$ 30,000,000	$ 0	$ 30,011,765

b. Maximum Amount Pledged During the Current Reporting Period

	Total	*General Account*	*Separate Accounts*
1. Debt	$ 0	$ 0	$ 0
2. Funding Agreements	30,000,000	30,000,000	0
3. Other	0	0	0
4. Aggregate Total	$ 30,000,000	$ 30,000,000	$ 0

c. FHLB – Prepayment Obligations

	Does the Company have prepayment obligations under the following arrangements (YES/NO?)
1. Debt	NO
2. Funding Agreements	NO
3. Other	NO

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

a. Defined Benefit and Postretirement Benefit Plans

The Company participates in the Ameritas Pension Plan, a noncontributory defined benefit plan and a postretirement benefit plan sponsored by AHC. The expense for the defined benefit pension plan and postretirement benefit plan was paid entirely by AHC.

i.- xxi. Not applicable.

b. Investment Policies and Strategies

Not applicable.

c. Fair Value of Plan Assets

Not applicable.

d. Rate of Return Assumptions

Not applicable.

e. Defined Contribution Plan

Not applicable.

f. Multiemployer Plans

Not applicable.

g. Consolidated/Holding Company Plans

Not applicable.

h. Postemployment Benefits and Compensated Absences

Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

13. Capital and Surplus and Shareholders' Dividend Restrictions and Quasi-Reorganizations

a. The Company has 2,000 shares of authorized, issued and outstanding common stock. The shares have a par value of $1,000. All shares are owned by its parent, ALIC. If the Company is liquidated or dissolved, holders of the common stock will be entitled to payments after other general creditors.

b. Preferred Stock - Not applicable.

c. Dividend Restrictions - The Company is subject to regulation by the New York State Department of Financial Services. Insurance department regulations restrict the advance of funds to parent and affiliated companies as well as the amount of dividends that may be paid without prior approval.

d. Dividends Paid - Not applicable.

e. Dividend payments by the Company to its stockholder cannot exceed the lesser of 10% of surplus as the preceding year-end, or the statutory net gain from operations for the previous calendar year, without approval from the New York Department. Based on this limitation, the Company would be able to pay $575,403 in dividends in 2023, without prior approval.

f.-h. Not applicable.

i. Not applicable.

j. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains is $(969,808) and $1,117,078 at December 31, 2022 and 2021, respectively.

k.-m. Not applicable.

14. Liabilities, Contingencies and Assessments

a. Contingent Commitments

At December 31, 2022 and 2021, the Company had outstanding agreements to fund mortgages in subsequent years totaling $1,136,216 and $8,247,139, respectively. These transactions are in the normal course of business for the Company.

b. Assessments

i. As a condition of doing business, all states and jurisdictions have adopted laws requiring membership in life and health insurance guaranty funds. Member companies are subject to assessments each year based on life, health or annuity premiums collected in the state. The estimated liability and related asset for future guaranty fund assessments was $0 at December 31, 2022 and 2021 respectively.

ii. Reconciliation of assets recognized from paid and accrued premium tax offsets and policy surcharges are as follows:

	December 31, 2022	December 31, 2021
a. Assets recognized from paid and accrued premium tax offsets and policy surcharges as of prior year end:	$ 4,800	$ 4,800
b. Decreases during the year:		
Premium tax offset applied	1,600	1,600
c. Increases during the year:		
Assessment paid	1,600	1600
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges as of current year end:	$ 4,800	$ 4,800

iii. Liabilities, Contingencies and Assessments for Long-Term Care Insolvencies Related Guaranty Funds Liabilities and Assets.
Not applicable.

c. Gain Contingencies

Not applicable.

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

There were no claims (per claim or claimant) where amounts were paid to settle related extra contractual obligations or bad faith claims resulting from lawsuits for the years ending December 31, 2022 and 2021.

e. Joint and Several Liabilities

Not applicable.

NOTES TO FINANCIAL STATEMENTS

f. All Other Contingencies

From time to time the Company is subject to litigation in the normal course of business. Management does not believe the Company is party to any such pending litigation that would have a material adverse effect on its financial statements or future operations. See "Note 23. Reinsurance" for loss contingency allowance detail recognized at December 31, 2022 and December 31, 2021.

15. Leases

a. The following items related to lessee leasing arrangements:

i. The Company leased office space for a field agency office with a lease term of ten years. This lease includes an escalation clause, which varies with levels of operating expense. Rental expense during the years ended December 31, 2022 and 2021 was $70,924 and $159,950, respectively.

ii. Future minimum lease payments for all noncancellable operating leases consisted of the following at December 31, 2022:

Calendar Year		*Amount*
2023	$	153,638
2024	$	157,479
2025	$	0
2026	$	0
2027 and thereafter	$	0
Total	$	311,117

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

b. Not applicable.

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

Not applicable.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishment of Liabilities

a. Transfers of Receivables Reported as Sales

Not applicable.

b. Transfer and Servicing of Financial Assets

Not applicable.

c. Wash Sales

Not applicable.

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

a. ASO Plans

The gain from operation from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans for the year ending December 31, 2022 are as follows:

		ASO Uninsured Plans	*Uninsured Portion of Partially Insured Plans*	*Total ASO*
a.	Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	$ 0	$ 0	$ 0
b.	Total net other income or expenses (including interest paid to or received from plans)	0	0	0
c.	Net gain or (loss) from operations	$ 0	$ 0	$ 0
d.	Total claim payment volume	$ 0	$ 0	$ 0

NOTES TO FINANCIAL STATEMENTS

b. ASC Plans

The loss from operation from Administrative Services Contracts (ASC) uninsured plans and the uninsured portion of partially insured plans for the year ending December 31, 2022 are as follows:

		ASC Uninsured Plans	*Uninsured Portion of Partially Insured Plans*	*Total ASC*
a.	Gross reimbursement for medical cost incurred	$ 13,582,395	$ 0	$ 13,582,395
b.	Gross administrative fees accrued	0	0	0
c.	Other income or expenses (including interest paid to or received from plans)	1,027,390	0	1,027,390
d.	Gross expenses incurred (claims and administrative)	14,609,785	0	14,609,785
e.	Total net gain or loss from operations	$ 32,148	$ 0	$ 32,148

c. Medicare or Other Similarly Structured Cost Based Reimbursement Contracts

Not applicable.

19. Direct Premiums Written/Produced by Managing General Agents/Third Party Administrators

The aggregate amount of all direct premiums written/produced by a MGA or TPA was $16,207,847 and $15,948,115 for the years ending December 31, 2022 and 2021, respectively. The individual managing general agents and third party administrators in which direct premiums written exceeded 5% of total surplus as of December 31, 2022 was as follows:

Third party Administrator	*FEIN Number*	*Exclusive Contract*	*Type of Business Written*	*Type of Authority Granted*	*Total Direct Premiums Written/ Produced by*
The Business Council of New York State Insurance Fund 12 Corporate Woods Blvd., Ste. 17 Albany, NY 12210	*14-6034807*	No	Group A&H	U, P, B	$ 10,771,315
Total	xxx	xxx	xxx	xxx	$ 10,771,315

20. Fair Value Measurement

a. Assets and Liabilities Reported at Fair Value or Net Asset Value (NAV)

Included in various investment related line items in the financial statements are certain financial instruments carried at fair value. Other financial instruments are periodically measured at fair value, such as when impaired, or, for certain bonds and preferred stocks when carried at the lower of cost or market. The fair value of an asset is the amount at which that asset could be bought or sold in a current transaction between willing parties, that is, other than in a forced or liquidation sale.

Fair values are based on quoted market prices when available. When market prices are not available, fair value is generally estimated using discounted cash flow analyses, incorporating current market inputs for similar financial instruments with comparable terms and credit quality (matrix pricing). In instances where there is little or no market activity for the same or similar instruments, the Company estimates fair value using methods, models and assumptions that management believes market participants would use to determine a current transaction price. These valuation techniques involve some level of management estimation and judgment which becomes significant with increasingly complex instruments or pricing models. Where appropriate, adjustments are included to reflect the risk inherent in a particular methodology, model or input used.

The Company's financial assets carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by Fair Value Measurements as defined under NAIC SAP. The hierarchy gives the highest ranking to fair values determined using unadjusted quoted prices in active markets for identical assets (Level 1) and the lowest ranking to fair values determined using methodologies and models with unobservable inputs (Level 3). An asset's classification is based on the lowest level input that is significant to its measurement. For example, a Level 3 fair value measurement may include inputs that are both observable (Levels 1 and 2) and unobservable (Level 3). The levels of the fair value hierarchy are as follows:

Level 1 – Values are unadjusted quoted prices for identical assets or liabilities in active markets accessible at the measurement date.

Level 2 – Inputs include quoted prices for similar assets or liabilities in active markets, quoted prices from those willing to trade in markets that are not active, or other inputs that are observable or can be corroborated by market data for the term of the instrument. Such inputs include market interest rates and volatilities, spreads and yield curves.

Level 3 – Certain inputs are unobservable (supported by little or no market activity) and significant to the fair value measurement. Unobservable inputs reflect the Company's best estimate of what hypothetical market participants would use to determine a transaction price for the asset at the reporting date.

NOTES TO FINANCIAL STATEMENTS

Net asset value (NAV) – Separate account assets are measured at fair value using the NAV per share (or its equivalent) practical expedient and have not been classified in the fair value hierarchy.

i. The following table provides information as of December 31, 2022 about the Company's financial assets measured at fair value or net asset value:

	Level 1	*Level 2*	*Level 3*	*Net Asset Value (NAV)*	*Total*
Assets at fair value					
Perpetual preferred stock					
Industrial and misc	$ 0	$ 0	$ 0	$ 0	$ 0
Parent, subsidiaries and affiliates	0	0	0	0	0
Total Perpetual Preferred Stocks	0	0	0	0	0
Bonds					
U.S. Governments	0	0	0	0	0
Industrial and misc	0	0	0	0	0
Hybrid securities	0	0	0	0	0
Parent, subsidiaries and affiliates	0	0	0	0	0
Total Bonds	0	0	0	0	0
Common stock					
Industrial and misc	0	0	0	0	0
Parent, subsidiaries and affiliates	0	0			0
Total Common Stocks	0	0	0	0	0
Derivative assets					
Exchange traded index call options	3,742,124	0	0	0	3,742,124
Volatility call options	0	0	0	0	0
Equity put options	0	0	0	0	0
Total Derivatives	3,742,124	0	0	0	3,742,124
Other investments	0	0	0	0	0
Separate account assets	0	0	0	392,211,602	392,211,602
Total assets at fair value/NAV	$ 3,742,124	$ 0	$ 0	$ 392,211,602	$ 395,953,726
Liabilities at fair value					
Derivative Liabilities					
Exchange traded index call options	$ (1,941,243)	$ 0	$ 0	$ 0	$ (1,941,243)
Separate account liabilities	0	0	0	(392,211,602)	(392,211,602)
Total liabilities at fair value	$ (1,941,243)	$ 0	$ 0	$ (392,211,602)	$ (394,152,845)

NOTES TO FINANCIAL STATEMENTS

The following table provides information as of December 31, 2021 about the Company's financial assets measured at fair value or net asset value:

	Level 1	*Level 2*	*Level 3*	*Net Asset Value (NAV)*	*Total*
Assets at fair value					
Perpetual preferred stock					
Industrial and misc	$ 0	$ 0	$ 0	$ 0	$ 0
Parent, subsidiaries and affiliates	0	0	0	0	0
Total Perpetual Preferred Stocks	0	0	0	0	0
Bonds					
U.S. Governments	0	0	0	0	0
Industrial and misc	0	0	0	0	0
Hybrid securities	0	0	0	0	0
Parent, subsidiaries and affiliates	0	0	0	0	0
Total Bonds	0	0	0	0	0
Common stock					
Industrial and misc	0	0	0	0	0
Parent, subsidiaries and affiliates	0	0	0	0	0
Total Common Stocks	0	0	0	0	0
Derivative assets					
Exchange traded index call options	9,717,681	0	0	0	9,717,681
Volatility call options	0	0	0	0	0
Equity put options	0	0	0	0	0
Total Derivatives	9,717,681	0	0	0	9,717,681
Other investments	0	0	0	0	0
Separate account assets	0	0	0	492,219,356	492,219,356
Total assets at fair value/NAV	$ 9,717,681	$ 0	$ 0	$ 492,219,356	$ 501,937,037
Liabilities at fair value					
Derivative Liabilities					
Exchange traded index call options	$ (5,751,725)	$ 0	$ 0	$ 0	$ (5,751,725)
Separate account liabilities	$ 0	$ 0	$ 0	$ (492,219,356)	$ (492,219,356)
Total liabilities at fair value	$ (5,751,725)	$ 0	$ 0	$ (492,219,356)	$ (497,971,081)

The valuation techniques used to measure the fair values by type of investment in table above are as follows:

Level 1 – Financial Assets
These assets include exchange traded index call options. Unadjusted quoted prices for these securities are provided to the Company by independent pricing services. Derivative asset and liability valuations are based on quoted prices in active markets for identical securities.

Level 2 – Financial Assets
At December 31, 2022 there were no financial assets measured at fair value in Level 2. At December 31, 2021 there was one corporate bond measured at fair value in Level 2.

Level 3 – Financial Assets
At December 31, 2022 and 2021 there were no financial assets measured at fair value in Level 3.

NAV – Financial Assets
Separate account assets represent net asset values as a practical expedient received from fund managers who stand ready to transact at the quoted values. The funds in the separate account assets are considered open-end mutual funds, meaning that the fund is ready to redeem its shares at any time and offers its shares for sale to the public, either through retail outlets or through institutional investors continuously. For institutional funds, NAVs are received daily from fund managers, and the managers stand ready to transact at these quoted amounts. The Company, on behalf of the contract holders, transacts in these funds on a daily basis as part of the separate account trading activity. There are no unfunded commitments in the separate account assets.

ii. Assets and Liabilities Reported at fair Value or Net Asset Value (NAV)
At December 31, 2022 and 2021, the Company had no changes to to financial instruments where the Company used significant unobservable inputs (Level 3) to determine fair value measurements.

iii. Not applicable.

iv. Significant Unobservable Inputs for Level 3 Assets Measured at Fair Value
At December 31, 2022 and 2021, the Company has no Level 3 assets measured at fair value therefore no significant unobservable inputs are required to be disclosed.

b. Other Fair Value Disclosures
No significant change.

NOTES TO FINANCIAL STATEMENTS

c. Fair Values for All Financial Instruments by Levels 1, 2 and 3 or Net Asset Value

The tables below reflect the fair values or net asset values and book/adjusted carrying values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method. The fair values are also categorized into the three-level fair value hierarchy as described above.

For the year ended December 31, 2022:

	Aggregate Fair Value	*Admitted Value*	*Level 1*	*Level 2*	*Level 3*	*Net Asset Value (NAV)*	*Not Practicable (Carrying Value)*
Assets:							
Bonds	$ 872,652,243	$ 994,300,128	$ 0	$ 631,890,373	$ 240,761,870	$ 0	$ 0
Preferred stocks	0	0	0	0	0	0	0
Common stocks	1,712,200	1,712,200	0	1,712,200	0	0	0
Mortgage loans	214,533,891	236,676,610	0	0	214,533,891	0	0
Cash, cash equivalents and short-term investments	24,288,545	24,288,545	24,288,545	0	0	0	0
Loans on insurance contracts	30,068,265	33,162,653	0	0	30,068,265	0	0
Derivative assets	3,742,124	3,742,124	3,742,124	0	0	0	0
Other investments	9,891,964	11,182,573	0	9,027,610	864,354	0	0
Investment income due and accrued	10,281,081	10,281,081	10,281,081	0	0	0	0
Separate account assets	0	392,211,602	0	0	0	392,211,602	0
Total financial assets	$ 1,167,170,313	$ 1,707,557,516	$ 38,311,750	$ 642,630,183	$ 486,228,380	$ 392,211,602	$ 0
Liabilities:							
Deposit-type funds	$ (34,988,910)	$ (35,218,412)	$ 0	$ 0	$ (34,988,910)	$ 0	$ 0
Derivative related liabilities	(1,941,243)	(1,941,243)	(1,941,243)	0	0	0	0
Separate account liabilities	0	(392,211,602)	0	0	0	(392,211,602)	0
Total financial liabilities	$ (36,930,153)	$ (429,371,257)	$ (1,941,243)	$ 0	$ (34,988,910)	$ (392,211,602)	$ 0
Total	$ 1,130,240,160	$ 1,278,186,259	$ 36,370,507	$ 642,630,183	$ 451,239,470	$ 0	$ 0

For the year ended December 31, 2021:

	Aggregate Fair Value	*Admitted Value*	*Level 1*	*Level 2*	*Level 3*	*Net Asset Value (NAV)*	*Not Practicable (Carrying Value)*
Assets:							
Bonds	$ 1,058,372,808	$ 978,282,800	$ 0	$ 787,823,895	$ 270,548,913	$ 0	$ 0
Preferred stocks	0	0	0	0	0	0	0
Common stocks	1,713,200	1,713,200	0	1,713,200	0	0	0
Mortgage loans	247,274,543	235,357,143	0	0	247,274,543	0	0
Cash, cash equivalents and short-term investments	17,388,468	17,388,468	17,388,468	0	0	0	0
Loans on insurance contracts	37,708,048	30,318,395	0	0	37,708,048	0	0
Derivative assets	9,717,681	9,717,681	9,717,681	0	0	0	0
Other investments	13,094,007	11,244,942	0	11,983,453	1,110,554	0	0
Investment income due and accrued	9,544,459	9,544,459	9,544,459	0	0	0	0
Separate account assets	0	492,219,356	0	0	0	492,219,356	0
Total financial assets	$ 1,394,813,214	$ 1,785,786,444	$ 36,650,608	$ 801,520,548	$ 556,642,058	$ 492,219,356	$ 0
Liabilities:							
Deposit-type funds	$ (34,882,768)	$ (34,892,097)	$ 0	$ 0	$ (34,882,768)	$ 0	$ 0
Derivative related liabilities	(5,751,725)	(5,751,725)	(5,751,725)	0	0	0	0
Separate account liabilities	0	(492,219,356)	0	0	0	(492,219,356)	0
Total financial liabilities	$ (40,634,493)	$ (532,863,178)	$ (5,751,725)	$ 0	$ (34,882,768)	$ (492,219,356)	$ 0
Total	$ 1,354,178,721	$ 1,252,923,266	$ 30,898,883	$ 801,520,548	$ 521,759,290	$ 0	$ 0

NOTES TO FINANCIAL STATEMENTS

The following methods and assumptions were used by the Company in estimating its fair value disclosures for financial instruments:

Bonds: The fair values for bonds are based on quoted market prices, where available. For bonds not actively traded, fair values are estimated using values obtained from independent pricing services or internally derived based on expected future cash flows using a current market rate applicable to the yield, credit quality and maturity of the investments. The fair values of loan-backed and structured securities are estimated using values obtained from independent pricing services or internally derived based on expected future cash flows using a current market rate applicable to the yield, credit quality and maturity of the investments. Bonds priced based on observable market information are assigned to Level 2. Bonds priced based on uncorroborated broker quotes, unobservable market inputs or internal valuations are assigned to Level 3.

Common Stocks: FHLB stock carrying amount approximates fair value and as such are assigned to Level 2.

Mortgage Loans: The fair value of commercial mortgage loans is primarily determined by estimating expected future cash flows and discounting the cash flows using current interest rates for similar mortgage loans with similar credit risk.

Cash, Cash Equivalents and Short-term Investments, and Investment Income Due and Accrued: The carrying amounts for these instruments approximate their fair values due to the short maturity of these investments.

Loans on Insurance Contracts: The fair values for loans on insurance contracts are estimated using discounted cash flow analysis at interest rates currently offered for similar loans. Loans on insurance contracts with similar characteristics are aggregated for purposes of the calculations.

Derivative assets and liabilities: Exchange traded index call options are classified as Level 1 since the valuation is based on quoted prices in active markets for identical securities.

Other Investments: For other investments not actively traded, fair values are estimated using values obtained from independent pricing services or internally derived based on expected future cash flows using a current market rate applicable to the yield, credit quality and maturity of the investments. Other investments priced based on observable market information are assigned to Level 2. Other investments priced based on uncorroborated broker quotes, unobservable market inputs or internal valuations are assigned to Level 3.

Deposit-Type Funds: Deposit-type funds are valued using discounted cash flow calculations, based on interest rates currently being offered for similar contracts with maturities consistent with those remaining for the contracts being valued.

Separate Account Assets and Liabilities: Separate account assets represent net asset values as a practical expedient received from fund managers who stand ready to transact at the quoted values. Separate account liabilities are carried at the value of the underlying assets.

d. Reasons Not Practicable to Estimate Fair Value

At December 31, 2022 and 2021, the Company had no investments where it was not practicable to estimate fair value.

e. Investments Measured Using Net Asset Value (NAV) Instead of Fair Value

At December 31, 2022 and 2021, the Company had no investments measured using NAV instead of fair value in which the investment may be sold below NAV or significant restrictions in the liquidation of the investment held at NAV.

21. Other Items

a. Unusual or Infrequent Items

Not applicable.

b. Troubled Debt Restructuring

Not applicable.

c. Other Disclosures

As of December 31, 2022 and 2021, the Company recorded Other-than-Temporary Impairment (OTTI) losses on investments in earnings of $204,609 and $24,467, respectively. Pre-tax OTTI losses on structured securities totaled $204,609 and $24,467 as of December 31, 2022 and 2021, respectively.

The Company held non-agency structured securities with a book value of $166,932,908 and $177,216,936 and fair value of $153,118,956 and $181,173,217 as of December 31, 2022 and 2021, respectively.

The Company elected to use rounding in reporting amounts in the statement (except truncation was elected in reporting amounts in Schedule D).

NOTES TO FINANCIAL STATEMENTS

d. Business Interruption Insurance Recoveries
The Company received no business interruption insurance recoveries during the period.

e. State Transferable and Non-transferable Tax Credits
The Company had no state transferable tax credits during this reporting period.

f. Subprime Mortgage Related Risk Exposure

i. The Company defines its exposure to subprime mortgage loans through consideration of loan characteristics such as FICO scores of borrowers, interest rates, loan to value ratios, loan documentation and the existence of prepayment penalties. Also, the Company compares its defined exposure to subprime mortgage loans to a third party financial data service for consistency and reasonableness. The Company has exposure to subprime mortgage loans as a result of direct investments in residential mortgage backed securities (RMBS).

The Company manages its exposure to subprime mortgage loans in several ways. First, the Company monitors its exposure level to residential mortgage backed securities against defined restrictions prescribed by its Investment Policy. Restrictions include exposure at the aggregate level to residential mortgage backed securities along with exposure to ratings classes and subsectors. Also, the Company continually tracks subprime mortgage loans for factors including credit performance, rating agency actions, prepayment trends and de-levering. Loans with trends that may indicate underperformance are monitored closely for any further deterioration that may result in action by the Company.

ii. The Company has no direct exposure through investments in subprime mortgage loans in mortgages in the process of foreclosure, mortgages in good standing or mortgages with restructured terms.

iii. The Company's direct exposure through other investments as of December 31, 2022:

	Actual Cost	*Book/Adjusted Carrying Value (excluding interest)*	*Fair Value*	*Other Than Temporary Impairment Losses Recognized*
a. Residential mortgage backed securities	$ 0	$ 0	$ 0	$ 0
b. Commercial mortgage backed securities	0	0	0	0
c. Collateralized debt obligations	0	0	0	0
d. Structured securities	14,002,966	13,954,193	13,692,197	0
e. Equity investment in SCAs	0	0	0	0
f. Other assets	0	0	0	0
g. Total	$ 14,002,966	$ 13,954,193	$ 13,692,197	$ 0

The Company's direct exposure through other investments as of December 31, 2021:

	Actual Cost	*Book/Adjusted Carrying Value (excluding interest)*	*Fair Value*	*Other Than Temporary Impairment Losses Recognized*
a. Residential mortgage backed securities	$ 0	$ 0	$ 0	$ 0
b. Commercial mortgage backed securities	0	0	0	0
c. Collateralized debt obligations	0	0	0	0
d. Structured securities	428,264	420,590	427,890	0
e. Equity investment in SCAs	0	0	0	0
f. Other assets	0	0	0	0
g. Total	$ 428,264	$ 420,590	$ 427,890	$ 0

iv. The Company has no underwriting exposure to subprime mortgage risk thru mortgage guaranty or financial guaranty insurance coverage.

g. Retained Assets
Beneficiary proceeds may be paid using one of two options:

i. A check is sent directly to the beneficiary for Alaska, Arkansas, Kentucky, North Dakota, Rhode Island, New York and all states in which the proceeds are less than $5,000.

The beneficiary chooses a check or draft account for amounts over $5,000 in Alabama, Arizona, California, Connecticut, Colorado, Delaware, Florida, Georgia, Hawaii, Idaho, Illinois, Indiana, Iowa, Kansas, Louisiana, Maine, Maryland, Massachusetts, Michigan, Minnesota, Mississippi, Missouri, Montana, Nebraska, New Hampshire, New Jersey, New Mexico, Nevada, North Carolina, Ohio, Oklahoma, Oregon, Pennsylvania, South Carolina, South Dakota, Tennessee, Texas, Utah, Vermont, Virginia, Washington, West Virginia, Wisconsin, and Wyoming.

NOTES TO FINANCIAL STATEMENTS

For assets retained by the Company, a liability is established and reported within liabilities for deposit-type contracts and a draft account is established in the name of the beneficiary with a third party administrator. The balance of the liability is increased for credited interest and decreased for special services fees or to settle authorized drafts. Interest is compounded daily and credited monthly. Daily interest is calculated on the basis of the balance at the end of the day. As of December 31, 2022, interest rates were 2.50% or 1.65% depending on the opening date of the draft account.

ii. The number and balance of retained asset accounts inforce segregated within aging categories at the end of December 31 were as follows:

	2022		*2021*	
	Number	*Balance*	*Number*	*Balance*
Up to and including 12 Months	0	$ 0	0	$ 0
13 to 24 Months	0	0	0	0
25 to 36 Months	0	0	0	0
37 to 48 Months	0	0	0	0
49 to 60 Months	0	0	0	0
Over 60 Months	5	796,253	5	809,383
Total	5	$ 796,253	5	$ 809,383

iii. The number and balance of retained asset accounts inforce segregated between individual and group contracts at the end of December 31, 2022 were as follows:

	Individual		*Group*	
	Number	*Balance / Amount*	*Number*	*Balance / Amount*
Retained asset accounts at beginning of year	5	$ 809,383	0	$ 0
Retained asset accounts issued/added during year	0	0	0	0
Investment earnings credited to retained asset accounts during year	N/A	2,376	N/A	0
Fees and other charges asset accounts during year	N/A	0	N/A	0
Retained asset accounts transferred to state unclaimed property funds during year	0	0	0	0
Retained asset accounts closed/withdrawn during year	0	15,506	0	0
Retained asset accounts at end of year	5	$ 796,253	0	$ 0

h. Proceeds from Issuance of Insurance-Linked Securities
The Company received no proceeds as the issuer, ceding insurer, or counterparty of insurance-linked securities.

i. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy
Not applicable.

22. Events Subsequent
Subsequent events have been considered through February 27, 2022 for the statutory statement issued on December 31, 2022.

23. Reinsurance
The Company has exposure to one reinsurer that is under an order of rehabilitation where a potential loss could occur. The Company recorded a loss contingency allowance of $3,571,720 and $4,149,948, at December 31, 2022 and 2021, respectively due to our analysis of collectability performed.

a. Ceded Reinsurance Report

Section 1 – General Interrogatories

i. 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.

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

Section 2 – Ceded Reinsurance Report – Part A

i. 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)

ii. 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.

NOTES TO FINANCIAL STATEMENTS

iii. ***Section 3 – Ceded Reinsurance Report – Part B***
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. Not applicable.

iv. 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? Not applicable.

b. Uncollectible Reinsurance
Not applicable.

c. Commutation of Ceded Reinsurance
Not applicable.

d. Certified Reinsurer Rating Downgraded or Status Subject to Revocation
Not applicable.

e. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer
Not applicable.

f. Reinsurance Agreements with an Affiliated Captive Reinsurer
Not applicable.

g. Ceding Companies that Utilize a Captive to Reinsure XXX/AXXX Reserves
Not applicable.

h. Reinsurance Credit
Not applicable.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination
Not applicable.

25. Changes in Incurred Losses and Loss Adjustment Expenses

a. Reasons for Changes in Prior Year Incurred
The reserve for unpaid dental claims are estimated using historic claim lags, and then adjusted upward or downward based on the current level of pended/unprocessed claims relative to the historic level of pended/unprocessed claims during the time period used in generating the claim lag factors. The reserve for unpaid claims for group dental and vision insurance includes claims in course of settlement, incurred but not reported claims and unearned premiums. Claim adjustment expenses corresponding to the unpaid claims are accounted for by adding an additional load to the reserve for unpaid claims. To the extent the ultimate liability differs from the amounts recorded, such differences are reflected in operations when additional information becomes known.

Disability income and group health lines of business are adjusted as a result of the re-estimation of incurred losses and loss adjustment expenses on the individual disability income and group health lines of business.

As a result of favorable settlement of prior years' estimated claims, the provision for claims and claim adjustment expenses decreased by $2,869,504 for the year ended December 31, 2022. As a result of unfavorable settlement of prior years' estimated claims, the provision for claims and claim adjustment expenses increased $151,869 for the year ended December 31, 2021.

b. Significant Changes in Methods and Assumptions
There was no change in methodologies nor assumptions used in calculating the liability for unpaid losses and loss adjustment expenses for the years ended December 31, 2022 and 2021.

26. Intercompany Pooling Arrangements
Not applicable.

27. Structured Settlements
Not applicable.

28. Health Care Receivables
Not applicable.

NOTES TO FINANCIAL STATEMENTS

29. Participating Policies

The amount of insurance in force on individual life participating policies was $922,921,759 or 6.96% and $823,535,321 or 6.44% of the total individual life policies in force as of December 31, 2022 and 2021, respectively. Dividends are provided based on dividend formulas approved by the Board of Directors of the Company in accordance with actuarially determined dividend scales. Dividends to policyholders are reflected in the Summary of Operations at amounts estimated to be paid or credited to policyholders during the subsequent year on the policy anniversary dates. Amounts recorded in 2022 and 2021 totaled $687,108 and $642,555, respectively, and the Company did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserves

Liability carried for premium deficiency reserves: $0
Date of most recent evaluation of this liability: December 31, 2022
Was anticipated investment income utilized in the calculation? Yes ( ) No (X)

31. Reserves for Life Contracts and Deposit-Type Contracts

a. The Company waives deduction of deferred fractional premiums due upon death of the insured and returns any portion of the final premium beyond the date of death on traditional business. Surrender values are not provided in excess of legally computed reserves.

b. Mean reserves for substandard lives are based on appropriate multiples of standard rates of mortality.

c. As of December 31, 2022, the Company had $271,276,502 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of New York. Additional reserves for this purpose totaled $5,855,764 at year-end and are reported in Exhibit 5, Life Insurance section, Column 4. Included in this total, as of December 31, 2022, the Company had $105,700,844 of universal life insurance in force for which the guaranteed maturity premiums are less than the Commissioners Reserve Valuation Method renewal net premiums. Additional reserves for this purpose totaled $5,062,285 at December 31, 2022.

d. Tabular Interest, Tabular Less Actual Reserve Released, and Tabular Cost have been determined by formula as described in the instructions for Page 7, Analysis of Increase in Reserves during the Year.

e. For the determination of Interest Earnings Credited to the Account on Funds Not Involving Life Contingencies under Exhibit 7, Line 3 the valuation interest rate, which varies by issue year, is multiplied by the average funds in force during the year subject to such valuation interest rate.

f. The details for other net changes in reserves are as follows:

			Ordinary				Group	
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contract	Credit Life Group and Individual	Life Insurance	Annuities
Increase in reserves required for cash-flow testing	$ 3,850,392	$ 0	$ 3,850,392	$ 0	$ 0	$ 0	$ 0	$ 0
Change in VA VM-21 Reserves	1,601,819	0	0	1,601,819	0	0	0	0
Total	$ 5,452,211	$ 0	$ 3,850,392	$1,601,819	$ 0	$ 0	$ 0	$ 0

32. Analysis of Annuity Reserves and Deposit-type Liabilities by Withdrawal Characteristics

	A. INDIVIDUAL ANNUITIES:	*General Account*	*Separate Account with Guarantees*	*Separate Account Non-guaranteed*	*Total*	*% of Total*
(1)	Subject to discretionary withdrawal:					
	a. With market value adjustment	$ 0	$ 0	$ 0	$ 0	0.0 %
	b. At book value less current surrender charge of 5% or more	1,310,827	0	0	1,310,827	1.2 %
	c. At fair value	0	0	173,062	173,062	0.1 %
	d. Total with market value adjustment or at fair value	1,310,827	0	173,062	1,483,889	1.3 %
	e. At book value without adjustment (minimal or no charge or adjustment)	104,315,652	0	0	104,315,652	93.8 %
(2)	Not subject to discretionary withdrawal	5,424,569	0	0	5,424,569	4.9 %
(3)	Total (gross: direct + assumed)	111,051,048	0	173,062	111,224,110	100.0 %
(4)	Reinsurance ceded	0	0	0	0	
(5)	Total (net)* (3 - 4)	$ 111,051,048	$ 0	$ 173,062	$ 111,224,110	
(6)	Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	$ 231,877	$ 0	$ 0	$ 231,877	

NOTES TO FINANCIAL STATEMENTS

B.	GROUP ANNUITIES:	General Account	Separate Account with Guarantees	Separate Account Non-guaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
a.	With market value adjustment	$ 45,499,550	$ 0	$ 0	$ 45,499,550	7.1 %
b.	At book value less current surrender charge of 5% or more	$ 0	$ 0	$ 0	$ 0	0.0 %
c.	At fair value	$ 0	$ 0	$ 341,575,134	$ 341,575,134	53.4 %
d.	Total with market value adjustment or at fair value	$ 45,499,550	$ 0	$ 341,575,134	$ 387,074,684	60.5 %
e.	At book value without adjustment (minimal or no charge or adjustment)	$ 249,835,979	$ 0	$ 0	$ 249,835,979	39.1 %
(2)	Not subject to discretionary withdrawal	$ 2,852,138	$ 0	$ 0	$ 2,852,138	0.4 %
(3)	Total (gross: direct + assumed)	$ 298,187,667	$ 0	$ 341,575,134	$ 639,762,801	100.0 %
(4)	Reinsurance ceded	$ 0	$ 0	$ 0	$ 0	
(5)	Total (net)* (3 - 4)	$ 298,187,667	$ 0	$ 341,575,134	$ 639,762,801	
(6)	Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	$ 0	$ 0	$ 0	$ 0	

C.	DEPOSIT-TYPE CONTRACTS (no life contingencies):	General Account	Separate Account with Guarantees	Separate Account Non-guaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
a.	With market value adjustment	$ 0	$ 0	$ 0	$ 0	0.0 %
b.	At book value less current surrender charge of 5% or more	0	0	0	0	0.0 %
c.	At fair value	0	0	50,174,394	50,174,394	58.4 %
d.	Total with market value adjustment or at fair value	0	0	50,174,394	50,174,394	58.4 %
e.	At book value without adjustment (minimal or no charge or adjustment)	1,453,070	0	0	1,453,070	1.7 %
(2)	Not subject to discretionary withdrawal	34,287,521	0	0	34,287,521	39.9 %
(3)	Total (gross: direct + assumed)	35,740,591	0	50,174,394	85,914,985	100.0 %
(4)	Reinsurance ceded	522,179	0	0	522,179	
(5)	Total (net)* (3 - 4)	$ 35,218,412	$ 0	$ 50,174,394	$ 85,392,806	
(6)	Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	$ 0	$ 0	$ 0	$ 0	

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities:

		Total
D.	Life & Accident & Health Annual Statement:	
(1)	Exhibit 5, Annuities Section, Total (net)	$ 408,268,468
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	971,247
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	35,218,412
(4)	Subtotal	444,458,127
	Separate Accounts Annual Statement:	
(5)	Exhibit 3, Line 0299999, Column 2	341,748,196
(6)	Exhibit 3, Line 0399999, Column 2	0
(7)	Policyholder dividend and coupon accumulations	0
(8)	Policyholder premiums	0
(9)	Guaranteed interest contracts	0
(10)	Other contract deposit funds	50,174,394
(11)	Subtotal	391,922,590
(12)	Combined Total	$ 836,380,717

NOTES TO FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

	Account Value	Cash Value	Reserve
A. General Account			
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	$ 0	$ 0	$ 0
b. Universal Life	94,696,478	94,691,410	98,830,175
c. Universal Life with Secondary Guarantees	145,078,844	118,598,966	315,680,733
d. Indexed Universal Life	0	0	0
e. Indexed Universal Life with Secondary Guarantees	97,499,010	81,033,472	92,489,683
f. Indexed Life	0	0	0
g. Other Permanent Cash Value Life Insurance	0	109,566,201	169,531,118
h. Variable Life	0	0	0
i. Variable Universal Life	4,897,944	5,180,435	4,907,880
j. Miscellaneous Reserves	0	0	0
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	100,614,037
b. Accidental Death Benefits	XXX	XXX	25,501
c. Disability - Active Lives	XXX	XXX	3,078,124
d. Disability - Disabled Lives	XXX	XXX	1,322,672
e. Miscellaneous Reserves	XXX	XXX	28,144,212
(3) Total (gross: direct + assumed)	342,172,276	409,070,484	814,624,135
(4) Reinsurance Ceded	0	0	141,701,531
(5) Total (net) (3) - (4)	$ 342,172,276	$ 409,070,484	$ 672,922,604

	Account Value	Cash Value	Reserve
B. Separate Account with Guarantees			
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	$ 0	$ 0	$ 0
b. Universal Life	0	0	0
c. Universal Life with Secondary Guarantees	0	0	0
d. Indexed Universal Life	0	0	0
e. Indexed Universal Life with Secondary Guarantees	0	0	0
f. Indexed Life	0	0	0
g. Other Permanent Cash Value Life Insurance	0	0	0
h. Variable Life	0	0	0
i. Variable Universal Life	0	0	0
j. Miscellaneous Reserves	0	0	0
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	0
b. Accidental Death Benefits	XXX	XXX	0
c. Disability - Active Lives	XXX	XXX	0
d. Disability - Disabled Lives	XXX	XXX	0
e. Miscellaneous Reserves	XXX	XXX	0
(3) Total (gross: direct + assumed)	0	0	0
(4) Reinsurance Ceded	0	0	0
(5) Total (net) (3) - (4)	$ 0	$ 0	$ 0

NOTES TO FINANCIAL STATEMENTS

	Account Value	Cash Value	Reserve
C. Separate Account Nonguaranteed			
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value	$ 0	$ 0	$ 0
b. Universal Life	0	0	0
c. Universal Life with Secondary Guarantees	0	0	0
d. Indexed Universal Life	0	0	0
e. Indexed Universal Life with Secondary Guarantees	0	0	0
f. Indexed Life	0	0	0
g. Other Permanent Cash Value Life Insurance	0	0	0
h. Variable Life	0	0	0
i. Variable Universal Life	289,011	0	289,011
j. Miscellaneous Reserves	0	0	0
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term Policies without Cash Value	XXX	XXX	0
b. Accidental Death Benefits	XXX	XXX	0
c. Disability - Active Lives	XXX	XXX	0
d. Disability - Disabled Lives	XXX	XXX	0
e. Miscellaneous Reserves	XXX	XXX	0
(3) Total (gross: direct + assumed)	289,011	0	289,011
(4) Reinsurance Ceded	0	0	0
(5) Total (net) (3) - (4)	$ 289,011	$ 0	$ 289,011

D. Amount		
Life & Accident & Health Annual Statement:		
(1) Exhibit 5, Life Insurance Section, Total (net)		$ 643,059,855
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)		18,798
(3) Exhibit 5, Disability - Active Lives Section, Total (net)		904,288
(4) Exhibit 5, Disability - Disabled Lives Section, Total (net)		1,063,939
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)		27,875,724
(6) Subtotal		672,922,604
Separate Accounts Annual Statement:		
(7) Exhibit 3, Line 0199999, Column 2		289,011
(8) Exhibit 3, Line 0499999, Column 2		0
(9) Exhibit 3, Line 0599999, Column 2		0
(10) Subtotal (Lines (7) through (9))		289,011
(11) Combined Total ((6) and (10))		$ 673,211,615

34. Premium and Annuity Considerations Deferred and Uncollected

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

	Gross	Net of Loading
i. Industrial	$ 0	$ 0
ii. Ordinary new business	1,318,882	71,920
iii. Ordinary renewal	1,469,353	2,752,231
iv. Credit Life	0	0
v. Group Life	0	0
vi. Group Annuity	0	0
vii. Totals	$ 2,788,235	$ 2,824,151

35. Separate Accounts

a-b Separate accounts held by the Company offer no investment experience guarantees and relate to individual variable life and annuity policies, group annuity contracts and group funding agreements of a nonguaranteed return nature, as approved by the state of domicile pursuant to the Company's certificate of authority. The net investment experience of the separate accounts is credited directly to the policyholder and can be positive or negative. The assets and liabilities of the account are legally separated or insulated from other Company assets and liabilities. The assets and liabilities of the separate account are carried at net asset value.

Variable life and annuities provide an incidental death benefit of the greater of account value or premium paid. The minimum guaranteed death benefit reserve is held in Exhibit 5, Life and Annuity Reserve Section, of the Company's general account annual statement.

The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business and/or transactions. As of December 31, 2022, the Company reported assets and liabilities from variable universal life, variable annuities, funding agreements and group annuities product lines in a separate account.

In accordance with the products/transactions recorded within the separate account, assets are considered legally insulated from the general account.

NOTES TO FINANCIAL STATEMENTS

As of December 31, 2022 and 2021, the Company's Separate Account Statement included legally insulated assets of $392,211,602 and $492,219,356, respectively. The assets legally insulated from the general account as of December 31, 2022 are attributed to the following products/transactions:

Product/ Transaction	*Legally Insulated Assets*	*Separate Account Assets (Not Legally Insulated)*
Variable Universal Life, Variable Annuity, Funding Agreements and Group Annuity	$ 392,211,602	$ 0

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

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

	Index	*Nonindexed Guarantee Less than /Equal to 4%*	*Nonindexed Guarantee More than 4%*	*Non-Guaranteed Separate Accounts*	*Total*
i. Premiums, considerations or deposits for the year ended December 31, 2022	$ 0	$ 0	$ 0	$ 71,469,424	$ 71,469,424
Reserves at December 31, 2022					
ii. For accounts with assets at:					
a. Fair value	0	0	0	392,211,602	392,211,602
b. Amortized cost	0	0	0	0	0
c. Total reserves	$ 0	$ 0	$ 0	$ 392,211,602	$ 392,211,602
iii. By withdrawal characteristics:					
Subject to discretionary withdrawal:	$ 0	$ 0	$ 0	$ 0	$ 0
1. With market value adjustment	0	0	0	0	0
2. At book value without market value adjustment and with current surrender charge 5% or more	0	0	0	0	0
3. At fair value	0	0	0	392,211,602	392,211,602
4. At book value without market value adjustment and with current surrender charge less than 5%	0	0	0	0	0
5. Subtotal	0	0	0	392,211,602	392,211,602
b. Not subject to discretionary withdrawal	0	0	0	0	0
c. Total	$ 0	$ 0	$ 0	$ 392,211,602	$ 392,211,602

c. Reconciliation of Net Transfers To (From) Separate Accounts

i. Transfers as reported in the Summary of Operations of the Separate Accounts Statement:	
a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 67,467,570
b. Transfers from Separate Accounts (Page 4, Line 10)	79,461,212
c. Net transfers to (from) the Separate Accounts (a) - (b)	(11,993,642)
ii. Reconciling adjustments	
Modco reinsurance agreement	5,755
iii. Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c) + (2) = (Page 4, Line 26)	$ (11,987,887)

36. Loss/Claim Adjustment Expenses

The change in the liability for unpaid accident and health claims and claim adjustment expenses is summarized as follows:

	2022	*2021*
Total reserve for unpaid claims at January 1	$ 21,541,204	$ 20,159,906
Less reinsurance assumed	(16,663,321)	(18,489,179)
Plus reinsurance ceded	13,360,237	11,847,014
Direct balance	18,238,120	13,517,741
Incurred related to:		
Current year	29,373,849	33,342,856
Prior year	(2,869,504)	151,869
Total incurred	26,504,345	33,494,725
Paid related to:		
Current year	24,726,234	25,946,423
Prior year	3,338,598	2,827,923
Total paid	28,064,832	28,774,346
Direct balance	16,677,633	18,238,120
Plus reinsurance assumed	14,948,761	16,663,321
Less reinsurance ceded	(12,449,685)	(13,360,237)
Total reserve for unpaid claims at December 31	$ 19,176,709	$ 21,541,204

NOTES TO FINANCIAL STATEMENTS

The Company paid assumed reinsurance claims of $3,806,796 and $4,358,838 and incurred assumed reinsurance claims of $2,092,236 and $2,532,980 for the years ended December 31, 2022 and 2021, respectively.

The Company paid ceded reinsurance claims of $1,671,893 and $1,511,480 and incurred ceded reinsurance claims of $761,341 and $3,024,703 for the years ended December 31, 2022 and 2021, respectively.

Anticipated salvage and subrogation is not included in the Company's determination of the liability for unpaid claims/losses.

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? New York

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. 12/31/2017

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/08/2019

3.4 By what department or departments?
State of New York Department of Financial Services

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.

GENERAL INTERROGATORIES

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. 0.00 %

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

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 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 the names and locations (city and state of the main office) of any affiliates regulated by a federal financial 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
Ameritas Investment Company, LLC	Lincoln, NE	NO	NO	NO	YES
Ameritas Advisory Services, LLC	Lincoln, NE	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?
Deloitte & Touche, LLP, 1100 Capitol Avenue, Suite 300, Omaha, NE 68102

GENERAL INTERROGATORIES

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 [X] No [ ]

10.2 If response to 10.1 is yes, provide information related to this exemption:
The Company is exempt from the Model Audit Rule because premium is less than $500 million.

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 [X] No [ ]

10.4 If response to 10.3 is yes, provide information related to this exemption:
The Company is exempt from the Model Audit Rule because premium is less than $500 million.

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

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

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Linda Whitmire, Senior Vice President, Chief Actuary, Corporate, 5900 O Street, Lincoln, NE 68510-2234

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

12.11 Name of real estate holding company	
12.12 Number of parcels involved	0
12.13 Total book/adjusted carrying value	$ 0

12.2 If yes, provide explanation:

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

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

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

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

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

GENERAL INTERROGATORIES

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?

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. Yes [X] No [ ]

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

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).
The code is reviewed annually. The amendments in 2022 prohibited specific conduct related to vendor/supplier contracting and deleted a reference to a dissolved affilate.

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).

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
0			0
0			0
0			0

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]

GENERAL INTERROGATORIES

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers	$ 0
20.12 To stockholders not officers	$ 0
20.13 Trustees, supreme or grand (Fraternal only)	$ 0

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	$ 0
20.22 To stockholders not officers	$ 0
20.23 Trustees, supreme or grand (Fraternal only)	$ 0

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	$ 0
21.22 Borrowed from others	$ 0
21.23 Leased from others	$ 0
21.24 Other	$ 0

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	$ 0
22.22 Amount paid as expenses	$ 0
22.23 Other amounts paid	$ 0

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

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.

1 Name of Third Party	2 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 [ ]

25.02 If no, give full and complete information, relating thereto:

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

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk Based Capital Instructions. $ 0

25.05 For the reporting entity's securities lending program report amount of collateral for other programs. $ 0

GENERAL INTERROGATORIES

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 security 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	$ 0
26.27	FHLB Capital Stock	$ 1,712,200
26.28	On deposit with states	$ 508,668
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	$ 37,668,898
26.32	Other	$ 0

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
		0
		0
		0

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

GENERAL INTERROGATORIES

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

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

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

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

28.2 If yes, state the amount thereof at December 31 of the current year. $ 0

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
JP Morgan Chase & Co	4 New York Plaza, New York, NY 10004
Federal Home Loan Bank of New York	101 Park Ave, New York, NY 10178

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

GENERAL INTERROGATORIES

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 Firm or Individual	2 Affiliation
Ameritas Investment Partners, Inc.	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 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Name Firm or Individual	2 Central Registration Depository Number	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
Ameritas Investment Partners, Inc.	109381	549300AEZQJUIDGQ1431	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
		0
		0
		0
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
		0	
		0	
		0	

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	994,300,128	872,652,279	(121,647,849)
31.2 Preferred stocks	0	0	0
31.3 Totals	994,300,128	872,652,279	(121,647,849)

GENERAL INTERROGATORIES

31.4 Describe the sources or methods utilized in determining the fair values:
Market values for the majority of the publicly traded bonds were priced by HUB Data, an outside vendor. The remainder of the publicly traded bonds and the majority of the private placement bonds are priced by internal advisors based on comparable publicly

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 an 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 [ ] N/A [X]

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

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

GENERAL INTERROGATORIES

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 [X]
39.22	Immediately converted to U.S. dollars	Yes [ ] No [X]

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

40.1 Amount of payments to trade associations, service organizations and statistical or Rating Bureaus, if any? $ 57,635

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
A.M. Best Company	$ 36,100
	$ 0
	$ 0

41.1 Amount of payments for legal expenses, if any? $ 3,765

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
McELroy, Deutsch, Mulvaney & Carpenter LLP	$ 2,525
	$ 0
	$ 0

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? $ 14,353

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
Life Insurance Council of New York	$ 14,353
	$ 0
	$ 0

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. $ 0

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? $ 0

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. $ 0

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	$ 40,660,548	$ 40,893,927
2.2	Premium Denominator	$ 141,876,040	$ 168,107,931
2.3	Premium Ratio (2.1 / 2.2)	28.660	24.330
2.4	Reserve Numerator	$ 1,785,534	$ 3,304,522
2.5	Reserve Denominator	$ 1,082,687,865	$ 1,064,845,980
2.6	Reserve Ratio (2.4 / 2.5)	0.160	0.310

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? $ 0

3.4 State the authority under which Separate Accounts are maintained:

Section 4240 of the New York Insurance Code

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 [X] No [ ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)?" $ -29,270

4. For reporting entities having sold annuities to another issuer 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: $ 0

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)
	$ 0
	$ 0
	$ 0

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. $ 0

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

5.4 If yes, please provide the balance of the funds administered as of the reporting date. $ 0

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:

GENERAL INTERROGATORIES

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

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit 5 Letters of Credit	6 Trust Agreements	7 Other
	0		0	0	0	0
	0		0	0	0	0
	0		0	0	0	0

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	$ 77,523,594
7.2	Total Incurred Claims	$ 46,309,354
7.3	Number of Covered Lives	34,595

*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 guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

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

Life, Accident and Health Companies Only:

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 [X] No [ ]

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	$ 23,404,245
9.22	Received	$ 0

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

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

10.21	Page 3, Line 1	$ 0
10.22	Page 4, Line 1	$ 0

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 186,202,109

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

12.11	Cash	$ 0
12.12	Stock	$ 0

13.1 Does the company reinsure any Workers' Compensation Carve-Out business defined as:
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. Yes [ ] No [X]

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

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

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31	Earned premium	0	0	0
13.32	Paid claims	0	0	0
13.33	Claim liability and reserve (beginning of year)	0	0	0
13.34	Claim liability and reserve (end of year)	0	0	0
13.35	Incurred claims	0	0	0

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	0	0
13.42	$25,000 - 99,999	0	0
13.43	$100,000 -249,999	0	0
13.44	$250,000 - 999,999	0	0
13.45	$1,000,000 or more	0	0

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? $ 0

Fraternal Benefit Societies Only

14. Does the reporting entity write any guaranteed interest contracts? 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?

GENERAL INTERROGATORIES

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

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 attend the last regular meeting? 0

18.5 How many of the same were delegates of the subordinate branches? 0

19. How are the expenses of the governing body defrayed?

20. When and by whom are the officers and directors elected?

21. What are the qualifications for membership?

22. What are the limiting ages for admission?

23. What is the minimum and maximum insurance that may be issued on any one life?

24. Is a medical examination required before issuing a benefit certificate to applicants? Yes [ ] No [ ]

25. Are applicants admitted to membership without filing an application with and becoming a member 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 [X]

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?

0

GENERAL INTERROGATORIES

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

29.1 Does the reporting entity pay and old age disability benefit? Yes [ ] No [ ]

29.2 If yes, what age does the benefit commence?

0

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 issues, 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 [ ] N/A [X]

32.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [X]

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 [X]

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 total outstanding balance of liens that remain in surplus?

1 Date	2 Outstanding Lien Amount
	$ 0
	$ 0
	$ 0

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 2022	2 2021	3 2020	4 2019	5 2018
Life Insurance in Force					
(Exhibit of Life Insurance)					
1. Ordinary-whole life and endowment (Line 34, Col. 4)	4,819,902	4,707,101	4,588,878	4,588,126	4,557,198
2. Ordinary-term (Line 21, Col. 4, less Line 34, Col. 4)	8,447,533	8,087,952	7,597,276	7,477,740	6,907,104
3. Credit life (Line 21, Col. 6)	0	0	0	0	0
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	0	0	0	0	0
5. Industrial (Line 21, Col. 2)	0	0	0	0	0
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7. Total (Line 21, Col. 10)	13,267,435	12,795,053	12,186,154	12,065,866	11,464,302
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated	3,403,226	2,381,922	1,173,470	0	0
New Business Issued					
(Exhibit of Life Insurance)					
8. Ordinary-whole life and endowment (Line 34, Col. 2)	333,636	309,718	248,234	299,873	246,467
9. Ordinary-term (Line 2, Col. 4, less Line 34, Col. 2)	991,620	1,073,018	1,016,180	1,121,167	829,166
10. Credit life (Line 2, Col. 6)	0	0	0	0	0
11. Group (Line 2, Col. 9)	0	0	0	0	0
12. Industrial (Line 2, Col. 2)	0	0	0	0	0
13. Total (Line 2, Col. 10)	1,325,256	1,382,736	1,264,414	1,421,040	1,075,633
Premium Income - Lines of Business					
(Exhibit 1 – Part 1)					
14. Industrial life (Line 20.4, Col. 2)	0	0	0	0	0
15.1 Ordinary life insurance (Line 20.4, Col. 3)	51,539,325	54,666,411	50,866,302	55,638,030	51,465,719
15.2 Ordinary individual annuities (Line 20.4, Col. 4)	(6,582,422)	4,846,002	4,325,068	4,826,226	(3,001,223)
16. Credit life, (group and individual) (Line 20.4, Col. 5)	0	0	0	0	0
17.1 Group life insurance (Line 20.4, Col. 6)	0	0	0	0	0
17.2 Group annuities (Line 20.4, Col. 7)	51,152,007	62,545,539	92,129,410	79,870,594	38,609,921
18.1 A & H-group (Line 20.4, Col. 8)	35,192,300	35,909,728	36,554,308	38,570,851	36,326,795
18.2 A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3 A & H-other (Line 20.4, Col. 10)	10,574,832	10,140,253	8,042,522	6,673,651	5,776,445
19. Aggregate of all other lines of business (Line 20.4, Col. 11)	0	0	0	0	0
20. Total	141,876,042	168,107,933	191,917,610	185,579,352	129,177,657
Balance Sheet					
(Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	1,340,763,376	1,326,129,085	1,319,046,397	1,277,966,682	1,239,021,587
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	1,225,454,879	1,206,693,300	1,231,291,896	1,169,742,416	1,146,546,979
23. Aggregate life reserves (Page 3, Line 1)	1,082,162,319	1,058,778,524	1,073,341,073	1,023,715,660	1,002,591,329
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	8,206,874	7,477,609	1,655,818	0	0
24. Aggregate A & H reserves (Page 3, Line 2)	22,686,836	23,731,135	22,401,937	24,899,819	26,041,621
25. Deposit-type contract funds (Page 3, Line 3)	35,218,412	34,892,097	35,198,533	35,253,842	26,109,649
26. Asset valuation reserve (Page 3, Line 24.01)	11,279,330	9,972,194	9,101,769	8,210,184	7,451,845
27. Capital (Page 3, Lines 29 & 30)	2,000,000	2,000,000	2,000,000	2,000,000	2,000,000
28. Surplus (Page 3, Line 37)	113,308,497	117,435,785	85,754,501	106,224,266	90,474,608
Cash Flow (Page 5)					
29. Net cash from operations (Line 11)	27,282,002	13,973,208	42,620,963	(7,353,839)	65,504,583
Risk-Based Capital Analysis					
30. Total adjusted capital	124,215,233	127,159,493	91,939,731	112,495,904	97,367,078
31. Authorized control level risk-based capital	21,600,488	19,822,605	12,021,242	10,814,509	10,604,089
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)	76.188	76.189	74.948	73.765	77.149
33. Stocks (Lines 2.1 and 2.2)	0.131	0.133	0.135	0.140	0.104
34. Mortgage loans on real estate (Lines 3.1 and 3.2)	18.135	18.330	17.337	17.563	16.958
35. Real estate (Lines 4.1, 4.2 and 4.3)	0.000	0.000	0.000	0.030	0.031
36. Cash, cash equivalents and short-term investments (Line 5)	1.861	1.354	3.568	4.819	2.211
37. Contract loans (Line 6)	2.541	2.361	2.347	2.379	2.589
38. Derivatives (Page 2, Line 7)	0.287	0.757	0.780	0.382	0.051
39. Other invested assets (Line 8)	0.857	0.876	0.885	0.923	0.906
40. Receivables for securities (Line 9)	0.000	0.000	0.000	0.000	0.000
41. Securities lending reinvested collateral assets (Line 10)	0.000	0.000	0.000	0.000	0.000
42. Aggregate write-ins for invested assets (Line 11)	0.000	0.000	0.000	0.000	0.000
43. Cash, cash equivalents and invested assets (Line 12)	100.000	100.000	100.000	100.000	100.000

FIVE – YEAR HISTORICAL DATA

(Continued)

	1 2022	2 2021	3 2020	4 2019	5 2018
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Sch. D Summary, Line 12, Col. 1)	0	0	0	0	0
45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)	0	0	0	0	0
46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)	0	0	0	0	0
47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48. Affiliated mortgage loans on real estate	0	0	0	0	0
49. All other affiliated	0	0	0	0	0
50. Total of above Lines 44 to 49	0	0	0	0	0
51. Total investment in parent included in Lines 44 to 49 above	0	0	0	0	0
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2)	18,810,131	16,726,983	22,126,214	17,238,030	12,204,378
53. Total admitted assets (Page 2, Line 28, Col. 3)	1,732,974,978	1,818,348,441	1,792,201,646	1,746,688,204	1,648,382,886
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	48,592,169	52,878,618	50,629,095	48,603,870	44,270,529
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	(135,703)	(24,984)	(384,621)	(485,872)	(401,448)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(2,086,886)	160,041	240,996	1,620,301	(1,543,791)
57. Total of above Lines 54, 55 and 56	46,369,580	53,013,675	50,485,470	49,738,299	42,325,290
Benefits and Reserve Increase (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)	163,666,786	193,704,967	192,496,469	176,320,395	107,951,187
59. Total contract/certificate benefits-A & H (Lines 13 & 14, Col. 6)	29,055,625	30,652,392	26,516,121	33,629,525	30,337,410
60. Increase in life reserves-other than group and annuities (Line 19, Cols. 2)	33,152,656	14,532,293	46,841,447	33,324,616	43,232,611
61. Increase in A & H reserves (Line 19, Col. 6)	(1,044,299)	1,329,198	(2,497,882)	(2,052,928)	120,163
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)	687,108	642,555	829,820	904,330	910,452
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 100.00	26.6	22.6	17.4	18.0	22.1
64. Lapse percent (ordinary only) [Exhibit of Life Insurance, Column 4, Lines 14 & 15) / ½ (Exhibit of Life Insurance, Column 4, Lines 1 & 21)] x 100.00	5.3	5.0	8.3	5.5	5.7
65. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)	61.5	69.9	54.2	70.9	72.6
66. A & H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)	0.4	0.4	0.4	0.4	0.3
67. A & H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)	28.3	28.2	27.5	23.9	24.7
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims-comprehensive group health (Sch. H, Part 3, Line 3.1, Col. 3)	0	XXX	XXX	XXX	XXX
69. Prior years' claim liability and reserve-comprehensive group health (Sch. H, Part 3, Line 3.2, Col. 3)	0	XXX	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)	19,551,723	XXX	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)	21,280,037	XXX	XXX	XXX	XXX
Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6, Line 33)					
72. Industrial life (Page 6.1, Col. 2)	0	0	0	0	0
73. Ordinary-life (Page 6.1, Col. 1 less Cols. 2 and Col. 10)	(5,661,887)	10,364,074	(30,385,502)	(16,095,464)	(11,548,661)
74. Ordinary-individual annuities (Page 6, Col. 4)	102,029	1,442,912	866,268	827,264	447,077
75. Ordinary-supplementary contracts	XXX	XXX	XXX	XXX	40,985
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)	0	0	0	0	0
77. Group life (Page 6.2, Col. 1 less Col. 7)	0	0	0	0	0
78. Group annuities (Page 6, Col 5)	1,775,415	20,452,710	251,446	(3,372,355)	(3,277,752)
79. A & H-group (Page 6.5, Col. 3)	0	0	0	0	0
80. A & H-credit (Page 6.5, Col. 10)	0	0	0	0	0
81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	4,938,269	1,913,481	7,562,367	3,259,179	1,996,347
82. Aggregate of all other lines of business (Page 6, Col. 8)	(578,415)	(1,195,580)	(460,302)	24,389	981,011
83. Fraternal (Page 6, Col. 7)	0	0	0	0	0
84. Total (Page 6, Col. 1)	575,411	32,977,597	(22,165,723)	(15,356,987)	(11,360,993)

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

If no, please explain:

DIRECT BUSINESS IN THE STATE OF: GRAND TOTAL
DURING THE YEAR 2022

60033202243059100

NAIC Group Code 0943

LIFE INSURANCE

NAIC Company Code 60033

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	75,162,185	0	0	0	75,162,185
2. Annuity considerations	1,466,356	0	71,621,491	0	73,087,847
3. Deposit-type contract funds	10,626,131	X X X	4,032,928	X X X	14,659,059
4. Other considerations	0	0	0	0	0
5. Totals (Lines 1 to 4)	87,254,672	0	75,654,419	0	162,909,091
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life Insurance:					
6.1 Paid in cash or left on deposit	28,851	0	0	0	28,851
6.2 Applied to pay renewal premiums	2,258	0	0	0	2,258
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	605,002	0	0	0	605,002
6.4 Other	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4)	636,111	0	0	0	636,111
Annuities:					
7.1 Paid in cash or left on deposit	0	0	0	0	0
7.2 Applied to provide paid-up annuities	0	0	0	0	0
7.3 Other	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 plus Line 7.4)	636,111	0	0	0	636,111
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	47,496,382	0	0	0	47,496,382
10. Matured endowments	0	0	0	0	0
11. Annuity benefits	1,000,297	0	2,696,664	0	3,696,961
12. Surrender values and withdrawals for life contracts	16,256,623	0	98,327,249	0	114,583,872
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident & health	94,109	0	0	0	94,109
15. Totals	64,847,411	0	101,023,913	0	165,871,324
DETAILS OF WRITE-INS					
1301.	0	0	0	0	0
1302.	0	0	0	0	0
1303.	0	0	0	0	0
1398. Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 through 1303 plus 1398) (Line 13 above)	0	0	0	0	0

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1 No. of Pols. & Certifs.	2 Amount	3 No. of Ind. Pols. & Gr. Certifs.	4 Amount	5 No. of Certifs.	6 Amount	7 No. of Pols. & Certifs.	8 Amount	9 No. of Pols. & Certifs.	10 Amount
16. Unpaid December 31, prior year	38	8,484,088	0	0	0	0	0	0	38	8,484,088
17. Incurred during current year	211	46,309,354	0	0	0	0	0	0	211	46,309,354
Settled during current year:										
18.1 By payment in full	215	48,053,029	0	0	0	0	0	0	215	48,053,029
18.2 By payment on compromised claims	0	0	0	0	0	0	0	0	0	0
18.3 Total paid	215	48,053,029	0	0	0	0	0	0	215	48,053,029
18.4 Reduction by compromise	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements	215	48,053,029	0	0	0	0	0	0	215	48,053,029
19. Unpaid Dec. 31, current year (Lines 16 + 17 - 18.6)	34	6,740,413	0	0	0	0	0	0	34	6,740,413
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	34,044	12,512,994,831	0	(a) 0	0	0	0	0	34,044	12,512,994,831
21. Issued during year	2,633	1,325,256,449	0	0	0	0	0	0	2,633	1,325,256,449
22. Other changes to in force (Net)	(2,036)	(838,486,719)	0	0	0	0	0	0	(2,036)	(838,486,719)
23. In force December 31, current year	34,641	12,999,764,561	0	(a) 0	0	0	0	0	34,641	12,999,764,561

(a) Includes Individual Credit Life Insurance prior year $ 0 , current year $ 0
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

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members, or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group policies (b)	33,795,198	34,002,607	0	22,790,278	22,658,702
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual policies:					
25.1 Non-cancelable (b)	7,180,287	6,824,636	0	1,470,638	(44,682)
25.2 Guaranteed renewable (b)	938,457	929,091	0	637,778	798,177
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	4,770,117	4,768,665	0	2,322,235	2,303,195
25.6 Totals (sum of Lines 25.1 to 25.5)	12,888,861	12,522,392	0	4,430,651	3,056,690
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	46,684,059	46,524,999	0	27,220,929	25,715,392

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 144,111
and number of persons insured under indemnity only products 0.

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of 7	Number of 8	9	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1. In force end of prior year	0	0	37,002	12,795,053	0	0	0	0	0	12,795,053
2. Issued during year	0	0	2,633	1,325,256	0	0	0	0	0	1,325,256
3. Reinsurance assumed	0	0	0	0	0	0	0	0	0	0
4. Revived during year	0	0	28	15,073	0	0	0	0	0	15,073
5. Increased during year (net)	0	0	0	0	0	0	0	0	0	0
6. Subtotals, Lines 2 to 5	0	0	2,661	1,340,329	0	0	0	0	0	1,340,329
7. Additions by dividends during year	XXX	0	XXX	1,530	XXX	0	XXX	XXX	0	1,530
8. Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9. Totals (Lines 1 and 6 to 8)	0	0	39,663	14,136,912	0	0	0	0	0	14,136,912
Deductions during year:										
10. Death	0	0	203	48,068	0	0	XXX	0	0	48,068
11. Maturity	0	0	7	335	0	0	XXX	0	0	335
12. Disability	0	0	0	0	0	0	XXX	0	0	0
13. Expiry	0	0	21	2,395	0	0	0	0	0	2,395
14. Surrender	0	0	281	87,983	0	0	0	0	0	87,983
15. Lapse	0	0	1,400	608,831	0	0	0	0	0	608,831
16. Conversion	0	0	152	82,257	0	0	XXX	XXX	XXX	82,257
17. Decreased (net)	0	0	182	39,608	0	0	0	0	0	39,608
18. Reinsurance	0	0	0	0	0	0	0	0	0	0
19. Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20. Totals (Lines 10 to 19)	0	0	2,246	869,477	0	0	0	0	0	869,477
21. In force end of year (b) (Line 9 minus Line 20)	0	0	37,417	13,267,435	0	0	0	0	0	13,267,435
22. Reinsurance ceded end of year	XXX	0	XXX	6,335,657	XXX	0	XXX	XXX	0	6,335,657
23. Line 21 minus Line 22	XXX	0	XXX	6,931,778	XXX	(a) 0	XXX	XXX	0	6,931,778
DETAILS OF WRITE-IN LINES										
0801.	0	0	0	0	0	0	0	0	0	0
0802.	0	0	0	0	0	0	0	0	0	0
0803.	0	0	0	0	0	0	0	0	0	0
0898. Summary of remaining write-ins for Line 08 from overflow page	0	0	0	0	0	0	0	0	0	0
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 08 above)	0	0	0	0	0	0	0	0	0	0
1901.	0	0	0	0	0	0	0	0	0	0
1902.	0	0	0	0	0	0	0	0	0	0
1903.	0	0	0	0	0	0	0	0	0	0
1998. Summary of remaining write-ins for Line 19 from overflow page	0	0	0	0	0	0	0	0	0	0
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

Life Accident and Health Companies Only: (a) Group $ 0; Individual $ 0

Fraternal Benefit Societies Only: (b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates 0 Amount $ 0

Additional accidental death benefits included in life certificates were in amount $ 0 Does the society collect any contributions from members for general expenses of the society under fully-paid up certificates? NO

If not, how are such expenses met? Not applicable.

EXHIBIT OF LIFE INSURANCE

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

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	XXX	0	XXX	16,741
25. Other paid-up insurance	0	0	490	117,900
26. Debit ordinary insurance	XXX	XXX	0	0

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (included in Line 2)		In Force End of Year (included in Line 21)	
Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies - decreasing	0	0	0	0
28. Term policies - other	1,567	957,527	14,130	8,181,029
29. Other term insurance - decreasing	XXX	0	XXX	0
30. Other term insurance	XXX	34,093	XXX	242,342
31. Totals, (Lines 27 to 30)	1,567	991,620	14,130	8,423,371
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX	0	XXX	2,450
33. Totals, extended term insurance	XXX	XXX	174	21,711
34. Totals, whole life and endowment	1,066	333,636	23,113	4,819,902
35. Totals (Lines 31 to 34)	2,633	1,325,256	37,417	13,267,434

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (included in Line 2)		In Force End of Year (included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial	0	0	0	0
37. Ordinary	1,242,768	82,488	12,344,513	922,922
38. Credit Life (Group and Individual)	0	0	0	0
39. Group	0	0	0	0
40. Totals (Lines 36 to 39)	1,242,768	82,488	12,344,513	922,922

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies	XXX	0	XXX	0
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis	0	XXX	0	XXX
43. Federal Employees' Group Life Insurance included in Line 21	0	0	0	0
44. Servicemen's Group Life Insurance included in Line 21	0	0	0	0
45. Group Permanent Insurance included in Line 21	0	0	0	0

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	52,464

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 Effective amount of insurance

47.2 Amount of insurance of life of spouse

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provision	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance
48. Waiver of Premium	0	0	3,334	1,153,611	0	0	0	0
49. Disability Income	0	0	1,814	237,776	0	0	0	0
50. Extended Benefits	0	0	XXX	XXX	0	0	0	0
51. Other	0	0	0	0	0	0	0	0
52. Total	0	(a) 0	5,148	(a) 1,391,387	0	(a) 0	0	(a) 0

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

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

SUPPLEMENTARY CONTRACTS

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	12	57	0	0
2. Issued during year	0	16	0	0
3. Reinsurance assumed	0	0	0	0
4. Increased during year (net)	0	0	0	0
5. Total (Lines 1 to 4)	12	73	0	0
Deductions during year:				
6. Decreased (net)	1	16	0	0
7. Reinsurance ceded	0	0	0	0
8. Totals (Lines 6 and 7)	1	16	0	0
9. In force end of year (Line 5 minus line 8)	11	57	0	0
10. Amount on deposit	0	(a) 340,740	0	(a) 0
11. Income now payable	11	57	0	0
12. Amount of income payable	(a) 83,817	(a) 415,118	(a) 0	(a) 0

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	31	1,566	403	12,553
2. Issued during year	1	10	37	672
3. Reinsurance assumed	0	0	0	0
4. Increased during year (net)	0	0	0	229
5. Total (Lines 1 to 4)	32	1,576	440	13,454
Deductions during year:				
6. Decreased (net)	31	81	81	1,025
7. Reinsurance ceded	0	0	0	0
8. Totals (Lines 6 and 7)	31	81	81	1,025
9. In force end of year (Line 5 minus line 8)	1	1,495	359	12,429
Income now payable:				
10. Amount of income payable	(a) 382,971	XXX	XXX	(a) 0
Deferred fully paid:				
11. Account Balance	XXX	(a) 57,245,426	XXX	(a) 0
Deferred not fully paid:				
12. Account Balance	XXX	(a) 48,867,556	XXX	(a) 639,754,230

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	69,546	35,753,274	0	0	10,760	13,070,275
2. Issued during year	7,279	3,685,939	0	0	2,788	2,272,095
3. Reinsurance assumed	0	0	0	0	0	0
4. Increased during year (net)	0	XXX	0	XXX	0	XXX
5. Totals (Lines 1 to 4)	76,825	XXX	0	XXX	13,548	XXX
Deductions during year:						
6. Conversions	0	XXX	XXX	XXX	XXX	XXX
7. Decreased (net)	4,886	XXX	0	XXX	2,340	XXX
8. Reinsurance ceded	0	XXX	0	XXX	0	XXX
9. Totals (Lines 6 to 8)	4,886	XXX	0	XXX	2,340	XXX
10. In force end of year (Line 5 minus line 8	71,939	(a) 34,468,696	0	(a) 0	11,208	(a) 13,542,359

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	30	26
2. Issued during year	1	1
3. Reinsurance assumed	0	0
4. Increased during year (net)	0	0
5. Totals (Lines 1 to 4)	31	27
Deductions during year:		
6. Decreased (net)	1	0
7. Reinsurance ceded	0	0
8. Totals (Lines 6 and 7)	1	0
9. In force end of year (Line 5 minus line 8)	30	27
10. Amount of account balance	(a) 32,456,093	(a) 2,245

(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	5,643,746
2. Current year's realized pre-tax capital gains/(losses) of $ (130,506) transferred into the reserve net of taxes of $ (27,406)	(103,101)
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)	5,540,645
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	1,397,166
6. Reserve as of December 31, current year (Line 4 minus Line 5)	4,143,479

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. 2022	1,415,312	(18,146)	0	1,397,166
2. 2023	850,635	(41,512)	0	809,123
3. 2024	522,901	(23,798)	0	499,103
4. 2025	453,096	(16,691)	0	436,405
5. 2026	388,408	(9,372)	0	379,036
6. 2027	327,004	(1,729)	0	325,275
7. 2028	266,063	2,017	0	268,080
8. 2029	222,175	1,715	0	223,890
9. 2030	188,043	1,387	0	189,430
10. 2031	160,306	1,045	0	161,351
11. 2032	140,586	682	0	141,268
12. 2033	123,402	456	0	123,858
13. 2034	111,042	366	0	111,408
14. 2035	99,560	265	0	99,825
15. 2036	85,010	158	0	85,168
16. 2037	70,289	56	0	70,345
17. 2038	53,585	0	0	53,585
18. 2039	40,808	0	0	40,808
19. 2040	30,999	0	0	30,999
20. 2041	23,976	0	0	23,976
21. 2042	18,363	0	0	18,363
22. 2043	12,369	0	0	12,369
23. 2044	9,055	0	0	9,055
24. 2045	8,886	0	0	8,886
25. 2046	7,874	0	0	7,874
26. 2047	6,285	0	0	6,285
27. 2048	4,586	0	0	4,586
28. 2049	2,581	0	0	2,581
29. 2050	547	0	0	547
30. 2051	0	0	0	0
31. 2052 and Later	0	0	0	0
32. Total (Lines 1 to 31)	5,643,746	(103,101)	0	5,540,645

ASSET VALUATION RESERVE

	Default Component			Equity Component			7
	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)	Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	8,009,684	1,901,715	9,911,399	16,618	44,175	60,793	9,972,192
2. Realized capital gains/(losses) net of taxes-General Account	(155,355)	0	(155,355)	0	19,651	19,651	(135,704)
3. Realized capital gains/(losses) net of taxes-Separate Accounts	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) net of deferred taxes-General Account	1	0	1	0	0	0	1
5. Unrealized capital gains/(losses) net of deferred taxes-Separate Accounts	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	2,032,884	351,809	2,384,693	0	7,089	7,089	2,391,782
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	9,887,214	2,253,524	12,140,738	16,618	70,915	87,533	12,228,271
9. Maximum reserve	10,253,264	2,001,613	12,254,877	16,608	43,736	60,344	12,315,221
10. Reserve objective	5,991,130	1,540,836	7,531,966	10,444	22,385	32,829	7,564,795
11. 20% of (Line 10 - Line 8)	(779,217)	(142,538)	(921,755)	(1,235)	(9,706)	(10,941)	(932,696)
12. Balance before transfers (Lines 8 + 11)	9,107,997	2,110,986	11,218,983	15,383	61,209	76,592	11,295,575
13. Transfers	109,374	(109,374)	0	1,225	(1,225)	0	0
14. Voluntary contribution	0	0	0	0	0	0	0
15. Adjustment down to maximum/up to zero	0	0	0	0	(16,248)	(16,248)	(16,248)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	9,217,371	2,001,612	11,218,983	16,608	43,736	60,344	11,279,327

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

Line Number	NAIC Designation	Description	1 Book/ Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1		Exempt Obligations	11,350,621	X X X	X X X	11,350,621	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1A	92,769,203	X X X	X X X	92,769,203	0.0002	18,554	0.0007	64,938	0.0013	120,600
2.2	1	NAIC Designation Category 1B	11,272,775	X X X	X X X	11,272,775	0.0004	4,509	0.0011	12,400	0.0023	25,927
2.3	1	NAIC Designation Category 1C	19,312,236	X X X	X X X	19,312,236	0.0006	11,587	0.0018	34,762	0.0035	67,593
2.4	1	NAIC Designation Category 1D	28,953,441	X X X	X X X	28,953,441	0.0007	20,267	0.0022	63,698	0.0044	127,395
2.5	1	NAIC Designation Category 1E	44,201,947	X X X	X X X	44,201,947	0.0009	39,782	0.0027	119,345	0.0055	243,111
2.6	1	NAIC Designation Category 1F	121,846,736	X X X	X X X	121,846,736	0.0011	134,031	0.0034	414,279	0.0068	828,558
2.7	1	NAIC Designation Category 1G	144,867,852	X X X	X X X	144,867,852	0.0014	202,815	0.0042	608,445	0.0085	1,231,377
2.8		Subtotal NAIC 1 (2.1 + 2.2 + 2.3 + 2.4 + 2.5 + 2.6 + 2.7)	463,224,190	X X X	X X X	463,224,190	X X X	431,545	X X X	1,317,867	X X X	2,644,561
3.1	2	NAIC Designation Category 2A	164,767,254	X X X	X X X	164,767,254	0.0021	346,011	0.0063	1,038,034	0.0105	1,730,056
3.2	2	NAIC Designation Category 2B	226,579,919	X X X	X X X	226,579,919	0.0025	566,450	0.0076	1,722,007	0.0127	2,877,565
3.3	2	NAIC Designation Category 2C	100,299,502	X X X	X X X	100,299,502	0.0036	361,078	0.0108	1,083,235	0.0180	1,805,391
3.4		Subtotal NAIC 2 (3.1 + 3.2 + 3.3)	491,646,675	X X X	X X X	491,646,675	X X X	1,273,539	X X X	3,843,276	X X X	6,413,012
4.1	3	NAIC Designation Category 3A	11,253,989	X X X	X X X	11,253,989	0.0069	77,653	0.0183	205,948	0.0262	294,855
4.2	3	NAIC Designation Category 3B	5,729,736	X X X	X X X	5,729,736	0.0099	56,724	0.0264	151,265	0.0377	216,011
4.3	3	NAIC Designation Category 3C	5,925,371	X X X	X X X	5,925,371	0.0131	77,622	0.0350	207,388	0.0500	296,269
4.4		Subtotal NAIC 3 (4.1 + 4.2 + 4.3)	22,909,096	X X X	X X X	22,909,096	X X X	211,999	X X X	564,601	X X X	807,135
5.1	4	NAIC Designation Category 4A	3,259,620	X X X	X X X	3,259,620	0.0184	59,977	0.0430	140,164	0.0615	200,467
5.2	4	NAIC Designation Category 4B	1,367,131	X X X	X X X	1,367,131	0.0238	32,538	0.0555	75,876	0.0793	108,413
5.3	4	NAIC Designation Category 4C	311,308	X X X	X X X	311,308	0.0310	9,651	0.0724	22,539	0.1034	32,189
5.4		Subtotal NAIC 4 (5.1 + 5.2 + 5.3)	4,938,059	X X X	X X X	4,938,059	X X X	102,166	X X X	238,579	X X X	341,069
6.1	5	NAIC Designation Category 5A	187,647	X X X	X X X	187,647	0.0472	8,857	0.0846	15,875	0.1410	26,458
6.2	5	NAIC Designation Category 5B	43,840	X X X	X X X	43,840	0.0663	2,907	0.1128	4,945	0.1980	8,680
6.3	5	NAIC Designation Category 5C	0	X X X	X X X	0	0.0836	0	0.1498	0	0.2496	0
6.4		Subtotal NAIC 5 (6.1 + 6.2 + 6.3)	231,487	X X X	X X X	231,487	X X X	11,764	X X X	20,820	X X X	35,138
7	6	NAIC 6	0	X X X	X X X	0	0.0000	0	0.2370	0	0.2370	0
8		Total Unrated Multi-class Securities Acquired by Conversion	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0
9		Total Long-Term Bonds (Sum of Lines 1+2.8+3.4+4.4+5.4+6.4+7+8)	994,300,128	X X X	X X X	994,300,128	X X X	2,031,013	X X X	5,985,143	X X X	10,240,915
		PREFERRED STOCKS										
10	1	Highest Quality	0	X X X	X X X	0	0.0005	0	0.0016	0	0.0033	0
11	2	High Quality	0	X X X	X X X	0	0.0021	0	0.0064	0	0.0106	0
12	3	Medium Quality	0	X X X	X X X	0	0.0099	0	0.0263	0	0.0376	0
13	4	Low Quality	0	X X X	X X X	0	0.0245	0	0.0572	0	0.0817	0
14	5	Lower Quality	0	X X X	X X X	0	0.0630	0	0.1128	0	0.1880	0
15	6	In or Near Default	0	X X X	X X X	0	0.0000	0	0.2370	0	0.2370	0
16		Affiliated Life with AVR	0	X X X	X X X	0	0.0000	0	0.0000	0	0.0000	0
17		Total Preferred Stocks (Sum of Lines 10 through 16)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0

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	0	X X X	X X X	0	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1A	0	X X X	X X X	0	0.0002	0	0.0007	0	0.0013	0
19.2	1	NAIC Designation Category 1B	0	X X X	X X X	0	0.0004	0	0.0011	0	0.0023	0
19.3	1	NAIC Designation Category 1C	0	X X X	X X X	0	0.0006	0	0.0018	0	0.0035	0
19.4	1	NAIC Designation Category 1D	0	X X X	X X X	0	0.0007	0	0.0022	0	0.0044	0
19.5	1	NAIC Designation Category 1E	0	X X X	X X X	0	0.0009	0	0.0027	0	0.0055	0
19.6	1	NAIC Designation Category 1F	0	X X X	X X X	0	0.0011	0	0.0034	0	0.0068	0
19.7	1	NAIC Designation Category 1G	0	X X X	X X X	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	X X X	X X X	0	X X X	0	X X X	0	X X X	0
20.1	2	NAIC Designation Category 2A	0	X X X	X X X	0	0.0021	0	0.0063	0	0.0105	0
20.2	2	NAIC Designation Category 2B	0	X X X	X X X	0	0.0025	0	0.0076	0	0.0127	0
20.3	2	NAIC Designation Category 2C	0	X X X	X X X	0	0.0036	0	0.0108	0	0.0180	0
20.4		Subtotal NAIC 2 (20.1 + 20.2 + 20.3)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0
21.1	3	NAIC Designation Category 3A	0	X X X	X X X	0	0.0069	0	0.0183	0	0.0262	0
21.2	3	NAIC Designation Category 3B	0	X X X	X X X	0	0.0099	0	0.0264	0	0.0377	0
21.3	3	NAIC Designation Category 3C	0	X X X	X X X	0	0.0131	0	0.0350	0	0.0500	0
21.4		Subtotal NAIC 3 (21.1 + 21.2 + 21.3)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0
22.1	4	NAIC Designation Category 4A	0	X X X	X X X	0	0.0184	0	0.0430	0	0.0615	0
22.2	4	NAIC Designation Category 4B	0	X X X	X X X	0	0.0238	0	0.0555	0	0.0793	0
22.3	4	NAIC Designation Category 4C	0	X X X	X X X	0	0.0310	0	0.0724	0	0.1034	0
22.4		Subtotal NAIC 4 (22.1 + 22.2 + 22.3)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0
23.1	5	NAIC Designation Category 5A	0	X X X	X X X	0	0.0472	0	0.0846	0	0.1410	0
23.2	5	NAIC Designation Category 5B	0	X X X	X X X	0	0.0663	0	0.1128	0	0.1980	0
23.3	5	NAIC Designation Category 5C	0	X X X	X X X	0	0.0836	0	0.1498	0	0.2496	0
23.4		Subtotal NAIC 5 (23.1 + 23.2 + 23.3)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0
24	6	NAIC 6	0	X X X	X X X	0	0.0000	0	0.2370	0	0.2370	0
25		Total Short-term Bonds (18 + 19.8 + 20.4 + 21.4 + 22.4 + 23.4 + 24)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0
		DERIVATIVE INSTRUMENTS										
26		Exchange Traded	3,742,124	X X X	X X X	3,742,124	0.0005	1,871	0.0016	5,987	0.0033	12,349
27	1	Highest Quality	0	X X X	X X X	0	0.0005	0	0.0016	0	0.0033	0
28	2	High Quality	0	X X X	X X X	0	0.0021	0	0.0064	0	0.0106	0
29	3	Medium Quality	0	X X X	X X X	0	0.0099	0	0.0263	0	0.0376	0
30	4	Low Quality	0	X X X	X X X	0	0.0245	0	0.0572	0	0.0817	0
31	5	Lower Quality	0	X X X	X X X	0	0.0630	0	0.1128	0	0.1880	0
32	6	In or Near Default	0	X X X	X X X	0	0.0000	0	0.2370	0	0.2370	0
33		Total Derivative Instruments	3,742,124	X X X	X X X	3,742,124	X X X	1,871	X X X	5,987	X X X	12,349
34		TOTAL (Lines 9 + 17 + 25 + 33)	998,042,252	X X X	X X X	998,042,252	X X X	2,032,884	X X X	5,991,130	X X X	10,253,264

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	0	0	X X X	0	0.0011	0	0.0057	0	0.0074	0
36		Farm Mortgages - CM2 - High Quality	0	0	X X X	0	0.0040	0	0.0114	0	0.0149	0
37		Farm Mortgages - CM3 - Medium Quality	0	0	X X X	0	0.0069	0	0.0200	0	0.0257	0
38		Farm Mortgages - CM4 - Low Medium Quality	0	0	X X X	0	0.0120	0	0.0343	0	0.0428	0
39		Farm Mortgages - CM5 - Low Quality	0	0	X X X	0	0.0183	0	0.0486	0	0.0628	0
40		Residential Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0003	0	0.0007	0	0.0011	0
41		Residential Mortgages - All Other	0	0	X X X	0	0.0015	0	0.0034	0	0.0046	0
42		Commercial Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0003	0	0.0007	0	0.0011	0
43		Commercial Mortgages - All Other - CM1 - Highest Quality	209,276,033	0	X X X	209,276,033	0.0011	230,204	0.0057	1,192,873	0.0074	1,548,643
44		Commercial Mortgages - All Other - CM2 - High Quality	23,261,539	0	X X X	23,261,539	0.0040	93,046	0.0114	265,182	0.0149	346,597
45		Commercial Mortgages - All Other - CM3 - Medium Quality	4,139,038	0	X X X	4,139,038	0.0069	28,559	0.0200	82,781	0.0257	106,373
46		Commercial Mortgages - All Other - CM4 - Low Medium Quality	0	0	X X X	0	0.0120	0	0.0343	0	0.0428	0
47		Commercial Mortgages - All Other - CM5 - Low Quality	0	0	X X X	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48		Farm Mortgages	0	0	X X X	0	0.0480	0	0.0868	0	0.1371	0
49		Residential Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0006	0	0.0014	0	0.0023	0
50		Residential Mortgages - All Other	0	0	X X X	0	0.0029	0	0.0066	0	0.0103	0
51		Commercial Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0006	0	0.0014	0	0.0023	0
52		Commercial Mortgages - All Other	0	0	X X X	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53		Farm Mortgages	0	0	X X X	0	0.0000	0	0.1942	0	0.1942	0
54		Residential Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0000	0	0.0046	0	0.0046	0
55		Residential Mortgages - All Other	0	0	X X X	0	0.0000	0	0.0149	0	0.0149	0
56		Commercial Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0000	0	0.0046	0	0.0046	0
57		Commercial Mortgages - All Other	0	0	X X X	0	0.0000	0	0.1942	0	0.1942	0
58		Total Schedule B Mortgages (Sum of Lines 35 through 57) (Page 2, Line 3, Net Admitted Asset)	236,676,610	0	X X X	236,676,610	X X X	351,809	X X X	1,540,836	X X X	2,001,613
59		Schedule DA Mortgages	0	0	X X X	0	0.0034	0	0.0114	0	0.0149	0
60		Total Mortgage Loans on Real Estate (Lines 58 + 59)	236,676,610	0	X X X	236,676,610	X X X	351,809	X X X	1,540,836	X X X	2,001,613

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	
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)
		COMMON STOCK										
1		Unaffiliated Public	0	X X X	X X X	0	0.0000	0	0.2431 (a)	0	0.2431 (a)	0
2		Unaffiliated Private	0	X X X	X X X	0	0.0000	0	0.1945	0	0.1945	0
3		Federal Home Loan Bank	1,712,200	X X X	X X X	1,712,200	0.0000	0	0.0061	10,444	0.0097	16,608
4		Affiliated Life with AVR	0	X X X	X X X	0	0.0000	0	0.0000	0	0.0000	0
		Affiliated Investment Subsidiary:										
5		Fixed Income Exempt Obligations	0	0	0	0	X X X	0	X X X	0	X X X	0
6		Fixed Income Highest Quality	0	0	0	0	X X X	0	X X X	0	X X X	0
7		Fixed Income High Quality	0	0	0	0	X X X	0	X X X	0	X X X	0
8		Fixed Income Medium Quality	0	0	0	0	X X X	0	X X X	0	X X X	0
9		Fixed Income Low Quality	0	0	0	0	X X X	0	X X X	0	X X X	0
10		Fixed Income Lower Quality	0	0	0	0	X X X	0	X X X	0	X X X	0
11		Fixed Income In or Near Default	0	0	0	0	X X X	0	X X X	0	X X X	0
12		Unaffiliated Common Stock Public	0	0	0	0	0.0000	0	0.2431 (a)	0	0.2431 (a)	0
13		Unaffiliated Common Stock Private	0	0	0	0	0.0000	0	0.1945	0	0.1945	0
14		Real Estate	0	0	0	0	0.0000 (b)	0	0.0000 (b)	0	0.0000 (b)	0
15		Affiliated - Certain Other (See SVO Purposes & Procedures Manual)	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
16		Affiliated - All Other	0	X X X	X X X	0	0.0000	0	0.1945	0	0.1945	0
17		Total Common Stock (Sum of Lines 1 through 16)	1,712,200	0	0	1,712,200	X X X	0	X X X	10,444	X X X	16,608
		REAL ESTATE										
18		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
19		Investment Properties	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
20		Properties Acquired in Satisfaction of Debt	0	0	0	0	0.0000	0	0.1337	0	0.1337	0
21		Total Real Estate (Sum of Lines 18 through 20)	0	0	0	0	X X X	0	X X X	0	X X X	0
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22		Exempt Obligations	0	X X X	X X X	0	0.0000	0	0.0000	0	0.0000	0
23	1	Highest Quality	0	X X X	X X X	0	0.0005	0	0.0016	0	0.0033	0
24	2	High Quality	0	X X X	X X X	0	0.0021	0	0.0064	0	0.0106	0
25	3	Medium Quality	0	X X X	X X X	0	0.0099	0	0.0263	0	0.0376	0
26	4	Low Quality	0	X X X	X X X	0	0.0245	0	0.0572	0	0.0817	0
27	5	Lower Quality	0	X X X	X X X	0	0.0630	0	0.1128	0	0.1880	0
28	6	In or Near Default	0	X X X	X X X	0	0.0000	0	0.2370	0	0.2370	0
29		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0

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

Line Number	NAIC Designation	Description	1 Book/ Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30	1	Highest Quality	10,246,402	X X X	X X X	10,246,402	0.0005	5,123	0.0016	16,394	0.0033	33,813
31	2	High Quality	936,170	X X X	X X X	936,170	0.0021	1,966	0.0064	5,991	0.0106	9,923
32	3	Medium Quality	0	X X X	X X X	0	0.0099	0	0.0263	0	0.0376	0
33	4	Low Quality	0	X X X	X X X	0	0.0245	0	0.0572	0	0.0817	0
34	5	Lower Quality	0	X X X	X X X	0	0.0630	0	0.1128	0	0.1880	0
35	6	In or Near Default	0	X X X	X X X	0	0.0000	0	0.2370	0	0.2370	0
36		Affiliated Life with AVR	0	X X X	X X X	0	0.0000	0	0.0000	0	0.0000	0
37		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	11,182,572	X X X	X X X	11,182,572	X X X	7,089	X X X	22,385	X X X	43,736
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38		Mortgages - CM1 - Highest Quality	0	0	X X X	0	0.0011	0	0.0057	0	0.0074	0
39		Mortgages - CM2 - High Quality	0	0	X X X	0	0.0040	0	0.0114	0	0.0149	0
40		Mortgages - CM3 - Medium Quality	0	0	X X X	0	0.0069	0	0.0200	0	0.0257	0
41		Mortgages - CM4 - Low Medium Quality	0	0	X X X	0	0.0120	0	0.0343	0	0.0428	0
42		Mortgages - CM5 - Low Quality	0	0	X X X	0	0.0183	0	0.0486	0	0.0628	0
43		Residential Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0003	0	0.0007	0	0.0011	0
44		Residential Mortgages - All Other	0	X X X	X X X	0	0.0015	0	0.0034	0	0.0046	0
45		Commercial Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46		Farm Mortgages	0	0	X X X	0	0.0480	0	0.0868	0	0.1371	0
47		Residential Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0006	0	0.0014	0	0.0023	0
48		Residential Mortgages - All Other	0	0	X X X	0	0.0029	0	0.0066	0	0.0103	0
49		Commercial Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0006	0	0.0014	0	0.0023	0
50		Commercial Mortgages - All Other	0	0	X X X	0	0.048	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51		Farm Mortgages	0	0	X X X	0	0.0000	0	0.1942	0	0.1942	0
52		Residential Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0000	0	0.0046	0	0.0046	0
53		Residential Mortgages - All Other	0	0	X X X	0	0.0000	0	0.0149	0	0.0149	0
54		Commercial Mortgages - Insured or Guaranteed	0	0	X X X	0	0.0000	0	0.0046	0	0.0046	0
55		Commercial Mortgages - All Other	0	0	X X X	0	0.0000	0	0.1942	0	0.1942	0
56		Total Affiliated (Sum of Lines 38 through 55)	0	0	X X X	0	X X X	0	X X X	0	X X X	0
57		Unaffiliated - In Good Standing With Covenants	0	0	X X X	0	0.0000 (c)	0	0.0000 (c)	0	0.0000 (c)	0
58		Unaffiliated - In Good Standing Defeased With Government Securities	0	0	X X X	0	0.0011	0	0.0057	0	0.0074	0
59		Unaffiliated - In Good Standing Primarily Senior	0	0	X X X	0	0.0040	0	0.0114	0	0.0149	0
60		Unaffiliated - In Good Standing All Other	0	0	X X X	0	0.0069	0	0.0200	0	0.0257	0
61		Unaffiliated - Overdue, Not in Process	0	0	X X X	0	0.0480	0	0.0868	0	0.1371	0
62		Unaffiliated - In Process of Foreclosure	0	0	X X X	0	0.0000	0	0.1942	0	0.1942	0
63		Total Unaffiliated (Sum of Lines 57 through 62)	0	0	X X X	0	X X X	0	X X X	0	X X X	0
64		Total with Mortgage Loan Characteristics (Lines 56 + 63)	0	0	X X X	0	X X X	0	X X X	0	X X X	0

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

Line Number	NAIC Designation	Description	1 Book/ Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols. 4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65		Unaffiliated Public	0	X X X	X X X	0	0.0000	0	0.0000 (a)	0	0.0000 (a)	0
66		Unaffiliated Private	0	X X X	X X X	0	0.0000	0	0.1945	0	0.1945	0
67		Affiliated Life with AVR	0	X X X	X X X	0	0.0000	0	0.0000	0	0.0000	0
68		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
69		Affiliated Other-All Other	0	X X X	X X X	0	0.0000	0	0.1945	0	0.1945	0
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	0	X X X	X X X	0	X X X	0	X X X	0	X X X	0
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71		Home Office Property (General Account only)	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
72		Investment Properties	0	0	0	0	0.0000	0	0.0912	0	0.0912	0
73		Properties Acquired in Satisfaction of Debt	0	0	0	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	X X X	0	X X X	0	X X X	0
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75		Guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
76		Non-guaranteed Federal Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
77		Guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0003	0	0.0006	0	0.0010	0
78		Non-Guaranteed State Low Income Housing Tax Credit	0	0	0	0	0.0063	0	0.0120	0	0.0190	0
79		All Other Low Income Housing Tax Credit	0	0	0	0	0.0273	0	0.0600	0	0.0975	0
80		Total LIHTC (Sum of Lines 75 thorugh 79)	0	0	0	0	X X X	0	X X X	0	X X X	0
		RESIDUAL TRANCHES OR INTERESTS										
81		Fixed Income Instruments - Unaffiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
82		Fixed Income Instruments - Affiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
83		Common Stock - Unaffiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
84		Common Stock - Affiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
85		Preferred Stock - Unaffiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
86		Preferred Stock - Affiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
87		Real Estate - Unaffiliated	0	0	0	0	0.0000	0	0.1580	0	0.1580	0
88		Real Estate - Affiliated	0	0	0	0	0.0000	0	0.1580	0	0.1580	0
89		Mortgage Loans - Unaffiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
90		Mortgage Loans - Affiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
91		Other - Unaffiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
92		Other - Affiliated	0	X X X	X X X	0	0.0000	0	0.1580	0	0.1580	0
93		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	0	0	0	0	X X X	0	X X X	0	X X X	0
		ALL OTHER INVESTMENTS										
94		NAIC 1 Working Capital Finance Investments	0	X X X	0	0	0.0000	0	0.0042	0	0.0042	0
95		NAIC 2 Working Capital Finance Investments	0	X X X	0	0	0.0000	0	0.0137	0	0.0137	0
96		Other Invested Assets-Schedule BA	0	X X X	0	0	0.0000	0	0.1580	0	0.1580	0
97		Other Short-term Invested Assets-Schedule DA	0	X X X	0	0	0.0000	0	0.1580	0	0.1580	0
98		Total All Other (Sum of Lines 94, 95, 96 and 97)	0	X X X	0	0	X X X	0	X X X	0	X X X	0
99		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	11,182,572	0	0	11,182,572	X X X	7,089	X X X	22,385	X X X	43,736

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using 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.

NONE **Asset Valuation Reserve (continued)**

NONE **Schedule F**

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 – ANALYSIS OF UNDERWRITING OPERATIONS

	Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25	26
	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%	Amount	%
PART 1 – ANALYSIS OF UNDERWRITING OPERATIONS																										
1. Premiums written	45,719,04	XXX	0	XXX	0	XXX	0	XXX	3,220,675	XXX	36,697,94	XXX	0	XXX	0	XXX	0	XXX	0	XXX	5,800,428	XXX	0	XXX	0	XXX
2. Premiums earned	45,475,21	XXX	0	XXX	0	XXX	0	XXX	3,221,679	XXX	36,702,36	XXX	0	XXX	0	XXX	0	XXX	0	XXX	5,551,173	XXX	0	XXX	0	XXX
3. Incurred claims	27,110,56	59.6	0	0.0	0	0.0	0	0.0	1,746,543	54.2	24,218,29	66.0	0	0.0	0	0.0	0	0.0	0	0.0	1,145,731	20.6	0	0.0	0	0.0
4. Cost containment expenses	200,654	0.4	0	0.0	0	0.0	0	0.0	13,891	0.4	186,763	0.5	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	27,311,21	60.1	0	0.0	0	0.0	0	0.0	1,760,434	54.6	24,405,05	66.5	0	0.0	0	0.0	0	0.0	0	0.0	1,145,731	20.6	0	0.0	0	0.0
6. Increase in contract reserves	656,930	1.4	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	656,930	11.8	0	0.0	0	0.0
7. Commissions (a)	4,277,028	9.4	0	0.0	0	0.0	0	0.0	193,106	6.0	3,487,300	9.5	0	0.0	0	0.0	0	0.0	0	0.0	596,622	10.7	0	0.0	0	0.0
8. Other general insurance expenses	7,485,241	16.5	0	0.0	0	0.0	0	0.0	365,971	11.4	4,924,052	13.4	0	0.0	0	0.0	0	0.0	0	0.0	2,195,218	39.5	0	0.0	0	0.0
9. Taxes, licenses and fees	1,120,325	2.5	0	0.0	0	0.0	0	0.0	66,508	2.1	856,782	2.3	0	0.0	0	0.0	0	0.0	0	0.0	197,035	3.5	0	0.0	0	0.0
10. Total other expenses incurred	12,882,59	28.3	0	0.0	0	0.0	0	0.0	625,585	19.4	9,268,134	25.3	0	0.0	0	0.0	0	0.0	0	0.0	2,988,875	53.8	0	0.0	0	0.0
11. Aggregate write-ins for deductions	(2,382)	(0.0)	0	0.0	0	0.0	0	0.0	0	0.0	(2,500)	(0.0)	0	0.0	0	0.0	0	0.0	0	0.0	118	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	4,626,852	10.2	0	0.0	0	0.0	0	0.0	835,660	25.9	3,031,673	8.3	0	0.0	0	0.0	0	0.0	0	0.0	759,519	13.7	0	0.0	0	0.0
13. Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	4,626,852	10.2	0	0.0	0	0.0	0	0.0	835,660	25.9	3,031,673	8.3	0	0.0	0	0.0	0	0.0	0	0.0	759,519	13.7	0	0.0	0	0.0
DETAILS OF WRITE-IN LINES																										
1101 Miscellaneous deductions	(5)	(0.0%)	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	(5)	(0.0%)	0	0.0%	0	0.0%
1102 Miscellaneous income	(2,377)	(0.0%)	0	0.0%	0	0.0%	0	0.0%	0	0.0%	(2,500)	(0.0%)	0	0.0%	0	0.0%	0	0.0%	0	0.0%	123	0.0%	0	0.0%	0	0.0%
1103	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%	0	0.0%
1198 Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
1199 Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	(2,382)	(0.0)	0	0.0	0	0.0	0	0.0	0	0.0	(2,500)	(0.0)	0	0.0	0	0.0	0	0.0	0	0.0	118	0.0	0	0.0	0	0.0

(a) Includes $ 0 reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2 - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A Premium Reserves:													
1. Unearned premiums	429,211	0	0	0	3,687	23,949	0	0	0	0	401,575	0	0
2. Advance premiums	203,537	0	0	0	7,906	95,141	0	0	0	0	100,490	0	0
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	632,748	0	0	0	11,593	119,090	0	0	0	0	502,065	0	0
5. Total premium reserves, prior year	437,005	0	0	0	16,457	161,999	0	0	0	0	258,549	0	0
6. Increase in total premium reserves	195,743	0	0	0	(4,864)	(42,909)	0	0	0	0	243,516	0	0
B Contract Reserves:													
1. Additional reserves (a)	5,073,284	0	0	0	0	0	0	0	0	0	5,073,284	0	0
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	5,073,284	0	0	0	0	0	0	0	0	0	5,073,284	0	0
4. Total contract reserves, prior year	4,416,354	0	0	0	0	0	0	0	0	0	4,416,354	0	0
5. Increase in contract reserves	656,930	0	0	0	0	0	0	0	0	0	656,930	0	0
C Claim Reserves and Liabilities:													
1. Total current year	19,063,771	0	0	0	343,256	1,414,641	0	0	0	0	17,305,874	0	0
2. Total prior year	21,280,037	0	0	0	345,720	1,579,454	0	0	0	0	19,354,863	0	0
3. Increase	(2,216,266)	0	0	0	(2,464)	(164,813)	0	0	0	0	(2,048,989)	0	0
PART 3 – TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES													
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	4,577,140	0	0	0	1,069,109	430,304	0	0	0	0	3,077,727	0	0
1.2 On claims incurred during current year	24,749,689	0	0	0	679,898	23,952,798	0	0	0	0	116,993	0	0
2. Claim reserves and liabilities, December 31, current y													
2.1 On claims incurred prior to current year	14,974,584	0	0	0	3,433	14,146	0	0	0	0	14,957,005	0	0
2.2 On claims incurred during current year	4,089,179	0	0	0	339,824	1,400,495	0	0	0	0	2,348,860	0	0
3. Test:													
3.1 Lines 1.1 and 2.1	19,551,724	0	0	0	1,072,542	444,450	0	0	0	0	18,034,732	0	0
3.2 Claim reserves and liabilities, December 31, prio	21,280,037	0	0	0	345,720	1,579,454	0	0	0	0	19,354,863	0	0
3.3 Line 3.1 minus Line 3.2	(1,728,313)	0	0	0	726,822	(1,135,004)	0	0	0	0	(1,320,131)	0	0
PART 4 – REINSURANCE													
A Reinsurance Assumed:													
1. Premiums written	1,399,396	0	0	0	336,637	858,484	0	0	0	0	204,275	0	0
2. Premiums earned	1,417,422	0	0	0	336,637	858,484	0	0	0	0	222,301	0	0
3. Incurred claims	2,114,907	0	0	0	251,688	751,253	0	0	0	0	1,111,966	0	0
4. Commissions	22,708	0	0	0	0	0	0	0	0	0	22,708	0	0
B Reinsurance Ceded:													
1. Premiums written	2,625,372	0	0	0	0	0	0	0	0	0	2,625,372	0	0
2. Premiums earned	2,424,358	0	0	0	0	0	0	0	0	0	2,424,358	0	0
3. Incurred claims	719,729	0	0	0	0	0	0	0	0	0	719,729	0	0
4. Commissions	750,260	0	0	0	0	0	0	0	0	0	750,260	0	0

(a) Includes $ 0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred Claims	0	0	0	1,494,855	23,467,037	0	0	0	0	753,494	0	0	25,715,386
2. Beginning Claim Reserves and Liabilities	0	0	0	267,953	1,443,652	0	0	0	0	16,237,203	0	0	17,948,808
3. Ending Claim Reserves and Liabilities	0	0	0	283,496	1,306,490	0	0	0	0	14,882,281	0	0	16,472,267
4. Claims Paid	0	0	0	1,479,312	23,604,199	0	0	0	0	2,108,416	0	0	27,191,927
B. Assumed Reinsurance:													
1. Incurred Claims	0	0	0	251,688	751,253	0	0	0	0	1,111,966	0	0	2,114,907
2. Beginning Claim Reserves and Liabilities	0	0	0	77,767	135,802	0	0	0	0	16,232,874	0	0	16,446,443
3. Ending Claim Reserves and Liabilities	0	0	0	59,760	108,151	0	0	0	0	14,586,643	0	0	14,754,554
4. Claims Paid	0	0	0	269,695	778,904	0	0	0	0	2,758,197	0	0	3,806,796
C. Ceded Reinsurance:													
1. Incurred Claims	0	0	0	0	0	0	0	0	0	719,729	0	0	719,729
2. Beginning Claim Reserves and Liabilities	0	0	0	0	0	0	0	0	0	13,360,237	0	0	13,360,237
3. Ending Claim Reserves and Liabilities	0	0	0	0	0	0	0	0	0	12,449,685	0	0	12,449,685
4. Claims Paid	0	0	0	0	0	0	0	0	0	1,630,281	0	0	1,630,281
D. Net:													
1. Incurred Claims	0	0	0	1,746,543	24,218,290	0	0	0	0	1,145,731	0	0	27,110,564
2. Beginning Claim Reserves and Liabilities	0	0	0	345,720	1,579,454	0	0	0	0	19,109,840	0	0	21,035,014
3. Ending Claim Reserves and Liabilities	0	0	0	343,256	1,414,641	0	0	0	0	17,019,239	0	0	18,777,136
4. Claims Paid	0	0	0	1,749,007	24,383,103	0	0	0	0	3,236,332	0	0	29,368,442
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred Claims and Cost Containment Expenses	0	0	0	1,760,434	24,405,053	0	0	0	0	1,145,731	0	0	27,311,218
2. Beginning Reserves and Liabilities	0	0	0	345,720	1,579,454	0	0	0	0	19,109,840	0	0	21,035,014
3. Ending Reserves and Liabilities	0	0	0	343,256	1,414,641	0	0	0	0	17,019,239	0	0	18,777,136
4. Paid Claims and Cost Containment Expenses	0	0	0	1,762,898	24,569,866	0	0	0	0	3,236,332	0	0	29,569,096

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
61301	47-0098400	08/30/2013	Ameritas Life Insurance Corp.	NE	CO/I	OL	117,820,654	43,050,519	1,335,410	285,732	0	0
61301	47-0098400	08/30/2013	Ameritas Life Insurance Corp.	NE	COMB/I	OL	102,099,955	5,020,406	(3,804,952)	47,217	0	0
61301	47-0098400	08/30/2013	Ameritas Life Insurance Corp.	NE	COMB/I	VA	0	27,903,633	(8,048,778)	0	0	0
61301	47-0098400	08/30/2013	Ameritas Life Insurance Corp.	NE	COMB/G	VA	0	8,702,176	(20,469,482)	0	0	0
0299999	General Account - Affiliates - U.S. - Other					XXX	219,920,609	84,676,734	(30,987,802)	332,949	0	0
0399999	General Account - Affiliates - U.S. - Total					XXX	219,920,609	84,676,734	(30,987,802)	332,949	0	0
0799999	General Account - Affiliates - Total Affiliates					XXX	219,920,609	84,676,734	(30,987,802)	332,949	0	0
60176	13-4076788	08/01/2016	SBLI USA Life Insurance Company, Inc	NY	CO/I	XXXL	47,749,500	1,007,921	186,317	0	0	0
0999999	General Account - Non-Affiliates - Non-U.S. Non-Affiliates					XXX	47,749,500	1,007,921	186,317	0	0	0
1099999	General Account - Non-Affiliates - Total Non-Affiliates					XXX	47,749,500	1,007,921	186,317	0	0	0
1199999	General Account - Total General Account					XXX	267,670,109	85,684,655	(30,801,485)	332,949	0	0
61301	47-0098400	08/30/2013	Ameritas Life Insurance Corp.	NE	COMB/I	OL	0	0	0	0	12,691,065	0
61301	47-0098400	08/30/2013	Ameritas Life Insurance Corp.	NE	COMB/I	VA	0	0	0	0	19,420,256	0
61301	47-0098400	08/30/2013	Ameritas Life Insurance Corp.	NE	COMB/G	VA	0	0	0	0	46,881,269	0
1399999	Separate Accounts - Affiliates - U.S. - Other					XXX	0	0	0	0	78,992,590	0
1499999	Separate Accounts - Affiliates - U.S. - Total					XXX	0	0	0	0	78,992,590	0
1899999	Separate Accounts - Affiliates - Total Affiliates					XXX	0	0	0	0	78,992,590	0
2299999	Total Separate Accounts					XXX	0	0	0	0	78,992,590	0
2399999	Total U.S					XXX	219,920,609	84,676,734	(30,987,802)	332,949	78,992,590	0
2499999	Total Non-U.S.					XXX	47,749,500	1,007,921	186,317	0	0	0
9999999	Totals					XXX	267,670,109	85,684,655	(30,801,485)	332,949	78,992,590	0

SCHEDULE S - PART 1 - SECTION 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than For Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
71005	13-3176850	01/01/1994	First Reliance Standard Life Insurance Company	NY	QA/G	D	451,505	0	0	66,988	0	0
71005	13-3176850	01/01/1994	First Reliance Standard Life Insurance Company	NY	QA/G	OH	73,739	0	0	8,981	0	0
89009	13-4119477	10/25/2000	Standard Life Insurance of New York	NY	QA/G	D	406,979	0	0	41,164	0	0
89009	13-4119477	10/25/2000	Standard Life Insurance of New York	NY	QA/G	OH	262,898	0	0	50,778	0	0
67814	06-0493340	12/01/2013	Nassau Life Insurance Company	NY	OTH/I	STDI	41,493	3,258	128,899	0	0	0
67814	06-0493340	12/01/2013	Nassau Life Insurance Company	NY	OTH/I	LTDI	163,278	20,743	15,149,921	85,013	0	0
0899999	Non-Affiliates - U.S. Non-Affiliates					XXX	1,399,892	24,001	15,278,820	252,924	0	0
1099999	Non-Affiliates - Total Non-Affiliates					XXX	1,399,892	24,001	15,278,820	252,924	0	0
1199999	Total U.S.					XXX	1,399,892	24,001	15,278,820	252,924	0	0
9999999	Totals					XXX	1,399,892	24,001	15,278,820	252,924	0	0

SCHEDULE S - PART 2

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
61301	47-0098400	08/30/2013	Ameritas Life Insurance Corp.	NE	0	285,732
0299999	Life and Annuity - Affiliates - U.S. - Other				0	285,732
0399999	Life and Annuity - Affiliates - U.S. - Total				0	285,732
0799999	Life and Annuity - Affiliates - Total Affiliates				0	285,732
74900	63-0483783	06/22/2020	PartnerRe Life Reinsurance Company of America	AR	0	2,500
97071	13-3126819	06/01/2013	SCOR Global Life USA Reinsurance Company	DE	0	315,000
97071	13-3126819	07/26/2010	SCOR Global Life USA Reinsurance Company	DE	0	183,642
88340	59-2859797	06/01/2013	Hannover Life Reassurance Company of America	FL	0	189,000
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	90,000	18,000
66346	58-0828824	06/22/2020	Munich American Reassurance Company	GA	0	5,000
66346	58-0828824	07/26/2010	Munich American Reassurance Company	GA	0	78,704
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	0	627,045
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	0	236,576
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	123,057	466,465
93572	43-1235868	07/26/2010	RGA Reinsurance Company	MO	0	157,407
87572	23-2038295	06/01/2013	Scottish Re (U.S.), Inc.	DE	1,150,658	161,731
68713	84-0499703	10/21/1996	Security Life Of Denver Insurance Company	CO	39,863	0
97071	13-3126819	06/22/2020	SCOR Global Life USA Reinsurance Company	DE	0	5,000
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	0	195,045
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	855,000	414,000
82627	06-0839705	06/04/2018	Swiss Re Life & Health America, Inc.	MO	0	12,500
82627	06-0839705	07/26/2010	Swiss Re Life & Health America, Inc.	MO	0	104,938
82627	06-0839705	09/26/2011	Swiss Re Life & Health America, Inc.	MO	0	195,045
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	0	36,000
0899999	Life and Annuity - Non-Affiliates - U.S. Non-Affiliates				2,258,578	3,403,598
1099999	Life and Annuity - Non-Affiliates - Total Non-Affiliates				2,258,578	3,403,598
1199999	Life and Annuity - Total Life and Annuity				2,258,578	3,689,330
86258	13-2572994	01/01/2011	General Reinsurance Company	CT	102,355	29,788
66346	58-0828824	01/01/2011	Munich American Reassurance Company	GA	58,551	29,788
67598	04-1768571	12/01/2013	Paul Revere Life Insurance Company	MA	1,000	504
82627	06-0839705	12/01/2013	Swiss Re Life & Health America, Inc.	CT	124,729	30,688
1999999	Accident and Health - Non-Affiliates - U.S. Non-Affiliates				286,635	90,768
2199999	Accident and Health - Non-Affiliates - Total Non-Affiliates				286,635	90,768
2299999	Accident and Health - Total Accident and Health				286,635	90,768
2399999	Total U.S.				2,545,213	3,780,098
9999999	Totals				2,545,213	3,780,098

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
61301	47-0098400	08/30/2013	AMERITAS LIFE INSURANCE CORP	NE	COFW/I	OL	117,820,654	43,050,519	43,548,541	1,335,410	0	0	0	38,067,820
0299999	General Account - Authorized - Affiliates - U.S. - Other					X X X	117,820,654	43,050,519	43,548,541	1,335,410	0	0	0	38,067,820
0399999	General Account - Authorized - Affiliates - U.S. - Total					X X X	117,820,654	43,050,519	43,548,541	1,335,410	0	0	0	38,067,820
0799999	General Account - Authorized - Affiliates - Total Authorized Affiliates					X X X	117,820,654	43,050,519	43,548,541	1,335,410	0	0	0	38,067,820
80659	82-4533188	05/01/2003	Canada Life Assurance Company	MI	YRT/I	XXXLO	395,312	3,024	9,566	(8,751)	0	0	0	0
80659	82-4533188	07/26/2010	Canada Life Assurance Company	MI	YRT/I	XXXLO	2,970,000	345	316	2,727	0	0	0	0
80659	82-4533188	07/26/2010	Canada Life Assurance Company	MI	YRT/I	XXXLO	16,541,287	4,163	4,498	16,910	0	0	0	0
80659	82-4533188	07/26/2010	Canada Life Assurance Company	MI	YRT/I	XXXLO	1,037,266	1,120	986	16,743	0	0	0	0
80659	82-4533188	07/26/2010	Canada Life Assurance Company	MI	CO/I	DIS	0	85	65	345	0	0	0	0
80659	82-4533188	07/26/2010	Canada Life Assurance Company	MI	CO/I	DIS	0	9	7	130	0	0	0	0
80659	82-4533188	06/01/2013	Canada Life Assurance Company	MI	YRT/I	XXXLO	4,267,151	66,731	60,427	76,809	0	0	0	0
80659	82-4533188	06/01/2013	Canada Life Assurance Company	MI	YRT/I	XXXLO	1,651,297	46,415	43,340	50,278	0	0	0	0
80659	82-4533188	06/01/2013	Canada Life Assurance Company	MI	CO/I	XXXL	993,150	4,810	4,555	10,218	0	0	0	0
80659	82-4533188	10/01/2013	Canada Life Assurance Company	MI	YRT/I	XXXLO	55,713	5	87	310	0	0	0	0
80659	82-4533188	10/01/2013	Canada Life Assurance Company	MI	YRT/I	XXXLO	2,071,315	532	477	2,144	0	0	0	0
80659	82-4533188	10/01/2013	Canada Life Assurance Company	MI	CO/I	DIS	0	33	30	134	0	0	0	0
80659	82-4533188	02/27/2017	Canada Life Assurance Company	MI	YRT/I	XXXLO	860,775	34	34	886	0	0	0	0
62308	06-0303370	06/01/2013	Connecticut General Life Insurance Company	CT	YRT/I	OL	1,173,206	40,754	72,799	27,465	0	0	0	0
62308	06-0303370	06/01/2013	Connecticut General Life Insurance Company	CT	YRT/I	OL	271,996	2,126	1,927	2,775	0	0	0	0
86258	13-2572994	06/01/2013	General Re Life Corporation (COLOGNE)	CT	YRT/I	XXXLO	2,099,913	48,290	45,416	57,178	0	0	0	0
86258	13-2572994	06/01/2013	General Re Life Corporation (COLOGNE)	CT	YRT/I	OL	191,360	5,055	4,630	5,985	0	0	0	0
86258	13-2572994	09/01/2013	General Re Life Corporation (COLOGNE)	CT	YRT/I	XXXLO	528,290	8,109	7,365	6,281	0	0	0	0
86258	13-2572994	06/04/2018	General Re Life Corporation (COLOGNE)	CT	YRT/I	XXXLO	3,867,431	1,231	1,124	4,443	0	0	0	0
88340	59-2859797	04/01/2010	Hannover Life Reassurance Company of America	FL	CO/I	XXXL	88,605,456	2,411,711	2,354,919	167,819	0	0	0	0
88340	59-2859797	04/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	7,115,905	24,757	22,328	22,116	0	0	0	0
88340	59-2859797	04/01/2010	Hannover Life Reassurance Company of America	FL	CO/I	DIS	0	162	211	145	0	0	0	0
88340	59-2859797	04/01/2010	Hannover Life Reassurance Company of America	FL	CO/I	DIS	0	57,340	53,521	3,990	0	0	0	0
88340	59-2859797	07/26/2010	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	3,427,010	116	86	2,925	0	0	0	0
88340	59-2859797	08/01/2010	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	2,558,935	3,602	4,003	2,601	0	0	0	0
88340	59-2859797	08/01/2010	Hannover Life Reassurance Company of America	FL	CO/I	DIS	0	0	196	0	0	0	0	0
88340	59-2859797	01/01/2011	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	33,905,828	10,740	11,545	58,474	0	0	0	0
88340	59-2859797	01/01/2011	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	142,256	61	56	6,330	0	0	0	0
88340	59-2859797	01/01/2011	Hannover Life Reassurance Company of America	FL	CO/I	DIS	0	212	163	1,156	0	0	0	0
88340	59-2859797	01/01/2011	Hannover Life Reassurance Company of America	FL	CO/I	DIS	0	22	17	2,268	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
88340	59-2859797	09/26/2011	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	258,025	609	551	824	0	0	0	0
88340	59-2859797	09/26/2011	Hannover Life Reassurance Company of America	FL	CO/I	DIS	0	16	12	22	0	0	0	0
88340	59-2859797	06/01/2013	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	612,210	26,806	24,726	27,338	0	0	0	0
88340	59-2859797	06/01/2013	Hannover Life Reassurance Company of America	FL	YRT/I	XXXLO	674,322	2,453	2,235	3,452	0	0	0	0
88340	59-2859797	06/01/2013	Hannover Life Reassurance Company of America	FL	YRT/I	OL	906,655	7,086	6,422	9,969	0	0	0	0
88340	59-2859797	06/01/2013	Hannover Life Reassurance Company of America	FL	CO/I	XXXL	20,932,517	577,100	592,144	36,994	0	0	0	0
88340	59-2859797	06/01/2013	Hannover Life Reassurance Company of America	FL	CO/I	DIS	0	18	16	25	0	0	0	0
88340	59-2859797	06/01/2013	Hannover Life Reassurance Company of America	FL	CO/I	DIS	0	14,792	13,696	948	0	0	0	0
66346	58-0828824	07/26/2010	Munich American Reassurance Company	GA	YRT/I	XXXLO	6,711,385	1,846	2,244	18,693	0	0	0	0
66346	58-0828824	07/26/2010	Munich American Reassurance Company	GA	YRT/I	XXXLO	2,959,300	1,677	1,734	8,429	0	0	0	0
66346	58-0828824	07/26/2010	Munich American Reassurance Company	GA	CO/I	DIS	0	456	404	2,292	0	0	0	0
66346	58-0828824	06/01/2013	Munich American Reassurance Company	GA	YRT/I	XXXLO	51,427,903	2,195,636	1,996,250	2,144,603	0	0	0	0
66346	58-0828824	06/01/2013	Munich American Reassurance Company	GA	YRT/I	XXXLO	215,957	20,254	17,158	18,620	0	0	0	0
66346	58-0828824	09/01/2013	Munich American Reassurance Company	GA	YRT/I	XXXLO	98,842	131	123	153	0	0	0	0
66346	58-0828824	06/04/2018	Munich American Reassurance Company	GA	YRT/I	XXXLO	6,253,120	1,871	1,709	5,517	0	0	0	0
66346	58-0828824	06/22/2020	Munich American Reassurance Company	GA	YRT/I	XXXLO	105,635,953	99,699	50,906	39,171	0	0	0	0
66346	58-0828824	06/22/2020	Munich American Reassurance Company	GA	CO/I	DIS	0	631	0	248	0	0	0	0
93572	43-1235868	06/01/1987	RGA Reinsurance Company	MO	YRT/I	OL	166,914	2,530	2,303	902	0	0	0	0
93572	43-1235868	04/01/1993	RGA Reinsurance Company	MO	YRT/I	XXXLO	245,872	843	759	0	0	0	0	0
93572	43-1235868	03/01/1997	RGA Reinsurance Company	MO	YRT/I	XXXLO	76,578	284	263	236	0	0	0	0
93572	43-1235868	04/01/2001	RGA Reinsurance Company	MO	YRT/I	XXXLO	14,738,755	355,231	331,820	234,177	0	0	0	0
93572	43-1235868	04/01/2001	RGA Reinsurance Company	MO	CO/I	DIS	0	596	630	393	0	0	0	0
93572	43-1235868	04/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,508,823	9,497	8,463	12,372	0	0	0	0
93572	43-1235868	04/01/2005	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,578,701	18,920	17,128	15,011	0	0	0	0
93572	43-1235868	04/01/2005	RGA Reinsurance Company	MO	CO/I	DIS	0	1,184	1,110	940	0	0	0	0
93572	43-1235868	02/26/2007	RGA Reinsurance Company	MO	YRT/I	XXXLO	3,280,259	11,035	9,703	19,478	0	0	0	0
93572	43-1235868	02/26/2007	RGA Reinsurance Company	MO	YRT/I	XXXLO	971,775	3,387	4,326	3,077	0	0	0	0
93572	43-1235868	05/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXLO	381,910	7,509	6,920	0	0	0	0	0
93572	43-1235868	04/01/2009	RGA Reinsurance Company	MO	YRT/I	XXXLO	131,223	28	109	549	0	0	0	0
93572	43-1235868	08/24/2009	RGA Reinsurance Company	MO	YRT/I	XXXLO	20,929,988	74,978	68,881	103,538	0	0	0	0
93572	43-1235868	08/24/2009	RGA Reinsurance Company	MO	YRT/I	XXXLO	17,465,850	14,047	17,611	112,381	0	0	0	0
93572	43-1235868	08/24/2009	RGA Reinsurance Company	MO	CO/I	XXXL	270,082,432	7,112,968	6,936,005	492,514	0	0	0	0
93572	43-1235868	08/24/2009	RGA Reinsurance Company	MO	CO/I	DIS	0	583	642	805	0	0	0	0
93572	43-1235868	08/24/2009	RGA Reinsurance Company	MO	CO/I	DIS	0	166,091	155,379	11,500	0	0	0	0
93572	43-1235868	08/24/2009	RGA Reinsurance Company	MO	CO/I	DIS	0	4,649	5,865	37,195	0	0	0	0
93572	43-1235868	07/26/2010	RGA Reinsurance Company	MO	YRT/I	XXXLO	39,568,908	12,352	12,229	78,485	0	0	0	0
93572	43-1235868	07/26/2010	RGA Reinsurance Company	MO	YRT/I	XXXLO	3,755,437	3,237	3,465	32,639	0	0	0	0
93572	43-1235868	07/26/2010	RGA Reinsurance Company	MO	CO/I	DIS	0	575	443	3,656	0	0	0	0
93572	43-1235868	07/26/2010	RGA Reinsurance Company	MO	CO/I	DIS	0	267	226	2,697	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	05/02/2011	RGA Reinsurance Company	MO	YRT/I	XXXLO	680,300	2,917	2,715	221	0	0	0	0
93572	43-1235868	05/02/2011	RGA Reinsurance Company	MO	CO/I	DIS	0	32	24	2	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXLO	42,009,422	291,205	280,073	484,488	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	YRT/I	OL	316,911	3,564	3,432	5,930	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXLO	81,681,813	3,104,117	3,399,894	1,639,096	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	YRT/I	OL	972,343	17,865	36,956	9,433	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	YRT/I	OL	110,322,403	2,163,399	2,188,120	1,839,198	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXLO	626,981	2,803	3,834	2,383	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	CO/I	XXXL	555,029,886	13,615,805	15,280,538	1,039,716	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	CO/I	DIS	0	1,602	1,532	2,665	0	0	0	0
93572	43-1235868	06/01/2013	RGA Reinsurance Company	MO	CO/I	DIS	0	361,784	370,379	27,626	0	0	0	0
93572	43-1235868	09/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXLO	785,230	14,102	13,882	10,137	0	0	0	0
93572	43-1235868	09/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXLO	123,552	164	154	181	0	0	0	0
93572	43-1235868	10/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,958,903	405	373	3,246	0	0	0	0
93572	43-1235868	10/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXLO	2,874,834	696	620	1,756	0	0	0	0
93572	43-1235868	10/01/2013	RGA Reinsurance Company	MO	CO/I	DIS	0	698	613	1,759	0	0	0	0
93572	43-1235868	10/24/2014	RGA Reinsurance Company	MO	YRT/I	XXXLO	1,344,759	1,483	1,360	3,191	0	0	0	0
93572	43-1235868	10/24/2014	RGA Reinsurance Company	MO	CO/I	DIS	0	41	18	89	0	0	0	0
93572	43-1235868	10/27/2014	RGA Reinsurance Company	MO	YRT/I	XXXLO	11,168,038	22,852	21,417	35,867	0	0	0	0
93572	43-1235868	10/27/2014	RGA Reinsurance Company	MO	CO/I	XXXL	5,821,049	20,223	85,006	25,224	0	0	0	0
93572	43-1235868	10/27/2014	RGA Reinsurance Company	MO	CO/I	XXXL	296,725,839	4,894,607	4,408,502	458,056	0	0	0	0
93572	43-1235868	10/27/2014	RGA Reinsurance Company	MO	YRT/I	XXXLO	27,384,569	5,421	5,344	32,035	0	0	0	0
93572	43-1235868	10/27/2014	RGA Reinsurance Company	MO	CO/I	DIS	0	489	412	767	0	0	0	0
93572	43-1235868	10/27/2014	RGA Reinsurance Company	MO	CO/I	DIS	0	172,308	144,631	16,125	0	0	0	0
93572	43-1235868	10/27/2014	RGA Reinsurance Company	MO	CO/I	DIS	0	1,039	4,913	6,143	0	0	0	0
93572	43-1235868	10/27/2014	RGA Reinsurance Company	MO	CO/I	DIS	0	1,063	705	1,326	0	0	0	0
93572	43-1235868	06/01/2016	RGA Reinsurance Company	MO	YRT/I	OL	9,915,149	143,950	131,998	112,914	0	0	0	0
93572	43-1235868	06/01/2016	RGA Reinsurance Company	MO	YRT/I	XXXLO	22,454,933	459,467	447,036	360,405	0	0	0	0
93572	43-1235868	06/01/2016	RGA Reinsurance Company	MO	CO/I	DIS	0	505	503	396	0	0	0	0
93572	43-1235868	06/04/2018	RGA Reinsurance Company	MO	YRT/I	XXXLO	9,668,573	3,077	2,810	9,013	0	0	0	0
87017	62-1003368	01/01/1992	SCOR Global Life Re of Delaware	DE	YRT/I	OL	137,801	1,097	993	811	0	0	0	0
87017	62-1003368	01/01/1992	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	64,537	308	286	227	0	0	0	0
87017	62-1003368	06/01/2001	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	638,311	23,364	21,420	21,925	0	0	0	0
87017	62-1003368	06/01/2001	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	2,824,520	99,772	90,650	96,503	0	0	0	0
87017	62-1003368	06/01/2001	SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	36	43	35	0	0	0	0
87017	62-1003368	06/20/2002	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	7,098,026	125,852	119,378	79,279	0	0	0	0
87017	62-1003368	06/20/2002	SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	367	384	231	0	0	0	0
87017	62-1003368	04/01/2005	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	682,915	6,794	6,158	2,849	0	0	0	0
87017	62-1003368	04/01/2005	SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	583	544	244	0	0	0	0

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	11,733,831	92,254	85,970	161,648	0	0	0	0
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	10,306,571	648,238	581,333	434,593	0	0	0	0
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	YRT/I	OL	237,924	3,803	3,442	2,550	0	0	0	0
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	CO/I	XXXL	180,187,622	4,486,173	5,370,981	355,619	0	0	0	0
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	695	662	1,218	0	0	0	0
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	104,075	110,547	8,250	0	0	0	0
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	YRT/I	XXXLO	1,115,500	5,249	4,724	6,756	0	0	0	0
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	CO/I	XXXL	1,818,000	12,593	35,327	4,808	0	0	0	0
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	122	120	157	0	0	0	0
87017	62-1003368	06/01/2013	SCOR Global Life Re of Delaware	DE	CO/I	DIS	0	7,973	9,503	3,044	0	0	0	0
97071	13-3126819	06/01/2001	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	16,000	56	0	224	0	0	0	0
97071	13-3126819	12/01/2005	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	1,016,213	3,899	3,806	2,116	0	0	0	0
97071	13-3126819	12/01/2005	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	1,433	1,559	778	0	0	0	0
97071	13-3126819	04/06/2009	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	728,266	1,964	1,716	1,748	0	0	0	0
97071	13-3126819	07/26/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	13,362,371	3,443	3,304	10,926	0	0	0	0
97071	13-3126819	07/26/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	1,544,744	391	349	3,405	0	0	0	0
97071	13-3126819	07/26/2010	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	212	163	674	0	0	0	0
97071	13-3126819	07/26/2010	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	510	445	4,438	0	0	0	0
97071	13-3126819	07/26/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	12,090,346	10,664	11,059	51,271	0	0	0	0
97071	13-3126819	07/26/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	1,381,522	1,214	1,661	9,526	0	0	0	0
97071	13-3126819	07/26/2010	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	132	123	1,033	0	0	0	0
97071	13-3126819	11/22/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	1,129,244	2,812	1,428	3,480	0	0	0	0
97071	13-3126819	11/22/2010	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	0	3	0	0	0	0	0
97071	13-3126819	11/22/2010	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	149,592,424	4,045,493	3,948,402	282,218	0	0	0	0
97071	13-3126819	11/22/2010	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	9,611,227	33,487	31,223	24,064	0	0	0	0
97071	13-3126819	11/22/2010	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	271	349	194	0	0	0	0
97071	13-3126819	11/22/2010	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	95,567	89,201	6,667	0	0	0	0
97071	13-3126819	09/26/2011	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	78,750	67	62	33	0	0	0	0
97071	13-3126819	09/26/2011	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	351,292	943	853	214	0	0	0	0
97071	13-3126819	09/26/2011	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	27	20	6	0	0	0	0
97071	13-3126819	06/01/2013	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	222,710	174	143	1,853	0	0	0	0
97071	13-3126819	06/01/2013	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	42,908,372	1,334,428	1,192,549	787,220	0	0	0	0
97071	13-3126819	06/01/2013	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	3,328,905	38,192	34,402	41,741	0	0	0	0
97071	13-3126819	06/01/2013	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	62,685,434	1,701,456	1,734,598	109,609	0	0	0	0
97071	13-3126819	06/01/2013	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	51	45	56	0	0	0	0
97071	13-3126819	06/01/2013	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	43,702	41,921	2,815	0	0	0	0
97071	13-3126819	09/01/2013	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	74,131	98	92	110	0	0	0	0
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	18,734,087	40,504	42,131	24,939	0	0	0	0
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	26,887,692	7,503	7,747	34,090	0	0	0	0

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	25,555,246	95,505	91,753	31,681	0	0	0	0
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	CO/I	XXXL	540,760,138	7,728,904	6,988,488	889,181	0	0	0	0
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	512	504	315	0	0	0	0
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	251,273	213,086	28,908	0	0	0	0
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	2,339	11,054	10,626	0	0	0	0
97071	13-3126819	10/27/2014	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	5,315	3,525	1,763	0	0	0	0
97071	13-3126819	06/04/2018	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	9,766,772	3,188	2,810	10,227	0	0	0	0
97071	13-3126819	06/22/2020	SCOR Global Life USA Reinsurance Company	DE	YRT/I	XXXLO	110,901,823	102,172	52,839	39,868	0	0	0	0
97071	13-3126819	06/22/2020	SCOR Global Life USA Reinsurance Company	DE	CO/I	DIS	0	631	0	246	0	0	0	0
97071	13-3126819	08/01/2016	SCOR Global Life USA Reinsurance Company	DE	CO/I	OL	42,974,550	907,129	777,080	133,679	0	0	0	0
97071	13-3126819	01/01/2021	SCOR Global Life USA Reinsurance Company	DE	OTH/I	OL	0	0	0	432,447	0	0	0	0
87572	23-2038295	04/01/1984	Scottish Re (U.S.), Inc.	DE	YRT/I	OL	140,000	2,282	2,076	5,268	0	0	0	0
87572	23-2038295	06/01/2001	Scottish Re (U.S.), Inc.	DE	YRT/I	XXXLO	165,749	146	135	309	0	0	0	0
87572	23-2038295	06/01/2001	Scottish Re (U.S.), Inc.	DE	YRT/I	XXXLO	725,268	2,210	1,794	5,706	0	0	0	0
87572	23-2038295	06/01/2013	Scottish Re (U.S.), Inc.	DE	YRT/I	XXXLO	6,838,647	48,748	41,381	90,635	0	0	0	0
87572	23-2038295	06/01/2013	Scottish Re (U.S.), Inc.	DE	CO/I	XXXL	133,033,171	3,406,626	4,103,148	266,556	0	0	0	0
87572	23-2038295	06/01/2013	Scottish Re (U.S.), Inc.	DE	CO/I	DIS	0	249	227	464	0	0	0	0
87572	23-2038295	06/01/2013	Scottish Re (U.S.), Inc.	DE	CO/I	DIS	0	85,992	93,555	6,729	0	0	0	0
68713	84-0499703	06/01/1987	Security Life Of Denver Insurance Company	CO	YRT/I	OL	200,047	3,416	3,085	4,144	0	0	0	0
68713	84-0499703	10/21/1996	Security Life Of Denver Insurance Company	CO	YRT/I	OL	1,820,962	23,681	21,363	34,772	0	0	0	0
68713	84-0499703	10/21/1996	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	1,292,340	12,850	11,572	18,867	0	0	0	0
68713	84-0499703	10/21/1996	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	1,130,670	11,777	10,652	14,534	0	0	0	0
68713	84-0499703	10/21/1996	Security Life Of Denver Insurance Company	CO	YRT/I	OL	7,046,327	81,159	77,584	100,156	0	0	0	0
68713	84-0499703	10/21/1996	Security Life Of Denver Insurance Company	CO	CO/I	DIS	0	127	159	156	0	0	0	0
68713	84-0499703	03/01/2000	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	528,290	8,109	7,365	5,608	0	0	0	0
68713	84-0499703	07/01/2001	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	330,625	2,836	2,584	3,905	0	0	0	0
68713	84-0499703	07/01/2001	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	176,495	1,706	0	2,683	0	0	0	0
68713	84-0499703	06/01/2002	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	2,646,730	56,930	53,998	63,465	0	0	0	0
68713	84-0499703	06/01/2002	Security Life Of Denver Insurance Company	CO	CO/I	DIS	0	83	85	92	0	0	0	0
68713	84-0499703	06/20/2002	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	31,284	122	10	511	0	0	0	0
68713	84-0499703	10/01/2003	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	679,147	2,175	667	5,895	0	0	0	0
68713	84-0499703	10/01/2003	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	876,687	6,186	5,523	8,148	0	0	0	0
68713	84-0499703	10/01/2003	Security Life Of Denver Insurance Company	CO	CO/I	XXXL	560,000	3,954	91,289	(60,558)	0	0	0	0
68713	84-0499703	10/01/2003	Security Life Of Denver Insurance Company	CO	CO/I	XXXL	25,652,039	330,729	524,872	45,828	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	5,546,070	60,552	54,822	12,933	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	CO/I	XXXL	44,723,399	909,513	1,266,550	89,940	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	CO/I	DIS	0	152	149	33	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	CO/I	DIS	0	25,637	27,935	2,535	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	YRT/I	AXXX	0	302,895	342,325	64,694	0	0	0	0

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								9	10		12	13		
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68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	3,008,547	15,983	15,907	25,130	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	YRT/I	OL	1,117,949	10,755	10,654	16,910	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	YRT/I	XXXLO	5,702,516	124,006	106,885	123,094	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	YRT/I	OL	460,537	17,677	15,756	17,547	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	CO/I	XXXL	940,000	16,123	14,790	32,486	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	CO/I	DIS	0	34	34	53	0	0	0	0
68713	84-0499703	06/01/2013	Security Life Of Denver Insurance Company	CO	CO/I	DIS	0	811	701	1,633	0	0	0	0
82627	06-0839705	03/01/1993	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	245,872	843	759	0	0	0	0	0
82627	06-0839705	04/01/2001	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	2,227,616	79,726	72,463	63,915	0	0	0	0
82627	06-0839705	04/01/2001	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	29	35	23	0	0	0	0
82627	06-0839705	10/01/2001	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	2,258,774	39,153	66,684	12,918	0	0	0	0
82627	06-0839705	06/20/2002	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	5,161,531	94,207	88,945	(32,629)	0	0	0	0
82627	06-0839705	06/20/2002	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	336	355	(116)	0	0	0	0
82627	06-0839705	06/20/2002	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	42,413	761	704	919	0	0	0	0
82627	06-0839705	10/01/2005	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	126,402	999	1,738	0	0	0	0	0
82627	06-0839705	11/07/2006	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	4,651,157	22,140	20,432	16,183	0	0	0	0
82627	06-0839705	11/07/2006	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	122	109	89	0	0	0	0
82627	06-0839705	11/07/2006	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	66,734	331	130	343	0	0	0	0
82627	06-0839705	06/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	123,552	164	154	195	0	0	0	0
82627	06-0839705	06/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	200,000	4,084	3,694	2,863	0	0	0	0
82627	06-0839705	12/15/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	813,743	90	186	1,456	0	0	0	0
82627	06-0839705	07/26/2010	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	61,043,962	26,854	27,908	318,685	0	0	0	0
82627	06-0839705	07/26/2010	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	4,284,026	2,364	3,231	12,801	0	0	0	0
82627	06-0839705	07/26/2010	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	1,930	2,132	22,898	0	0	0	0
82627	06-0839705	07/26/2010	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	506	447	2,738	0	0	0	0
82627	06-0839705	11/22/2010	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	34,511,929	73,294	67,543	228,735	0	0	0	0
82627	06-0839705	11/22/2010	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	29,109,197	104,656	90,254	41,028	0	0	0	0
82627	06-0839705	11/22/2010	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	1,182,896,812	13,384,810	12,999,931	2,659,813	0	0	0	0
82627	06-0839705	11/22/2010	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	609	701	1,900	0	0	0	0
82627	06-0839705	11/22/2010	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	252,104	231,716	50,098	0	0	0	0
82627	06-0839705	11/22/2010	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	4,252	2,820	1,667	0	0	0	0
82627	06-0839705	09/26/2011	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	2,386,697	4,962	5,435	3,450	0	0	0	0
82627	06-0839705	09/26/2011	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	5,450,000	2,876	0	11,851	0	0	0	0
82627	06-0839705	09/26/2011	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	32	24	22	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	25,443,866	261,245	249,438	330,274	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	22,831,299	1,187,890	1,059,146	913,585	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	2,151,471	32,370	28,876	24,895	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	366,250,368	9,072,028	10,153,315	547,906	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	461	441	583	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	331,992	324,150	20,051	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	532,905	2,963	314	6,936	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	537,482	7,137	6,653	5,616	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	159,628	7,089	5,725	5,579	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	5,019,650	25,847	44,149	176,050	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	41	38	96	0	0	0	0
82627	06-0839705	06/01/2013	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	6,378	7,602	43,444	0	0	0	0
82627	06-0839705	09/01/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	528,288	8,109	7,365	5,608	0	0	0	0
82627	06-0839705	10/27/2014	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	20,163,579	11,371	10,962	54,707	0	0	0	0
82627	06-0839705	10/27/2014	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	4,503,375	51,873	47,060	5,726	0	0	0	0
82627	06-0839705	10/27/2014	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	13,141	4,663	1,451	0	0	0	0
82627	06-0839705	10/27/2014	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	1,299	6,141	6,251	0	0	0	0
82627	06-0839705	02/27/2017	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	375,000	159	151	93	0	0	0	0
82627	06-0839705	02/27/2017	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	63	42	36	0	0	0	0
82627	06-0839705	06/04/2018	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	9,667,981	4,797	4,494	10,901	0	0	0	0
82627	06-0839705	06/04/2018	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	362,434,596	327,234	201,931	101,861	0	0	0	0
82627	06-0839705	06/04/2018	Swiss Re Life & Health America, Inc.	MO	CO/I	DIS	0	1,578	0	491	0	0	0	0
0899999	General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates					X X X	5,622,287,171	91,919,688	94,330,874	21,010,047	0	0	0	0
1099999	General Account - Authorized - Non-Affilliates - Total Authorized Non-Affiliates					X X X	5,622,287,171	91,919,688	94,330,874	21,010,047	0	0	0	0
1199999	General Account - Authorized - Total General Account Authorized					X X X	5,740,107,825	134,970,207	137,879,415	22,345,457	0	0	0	38,067,820
61301	47-0098400	03/15/1994	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	OL	4,592,317	23,243	21,578	44,008	0	0	0	0
61301	47-0098400	03/15/1994	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	XXXLO	151,661	620	577	1,174	0	0	0	0
61301	47-0098400	03/15/1994	AMERITAS LIFE INSURANCE CORP	NE	CO/I	DIS	0	491	438	929	0	0	0	0
61301	47-0098400	10/01/1997	AMERITAS LIFE INSURANCE CORP	NE	CO/I	XXXL	80,000	244	11,469	(6,247)	0	0	0	0
61301	47-0098400	10/01/1997	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	XXXLO	715,031	780	744	646	0	0	0	0
61301	47-0098400	10/01/1997	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	OL	400,000	6,812	6,184	13,624	0	0	0	0
61301	47-0098400	10/01/1997	AMERITAS LIFE INSURANCE CORP	NE	CO/I	DIS	0	899	987	745	0	0	0	0
61301	47-0098400	10/01/1997	AMERITAS LIFE INSURANCE CORP	NE	CO/IA	ADB	0	794	773	658	0	0	0	0
61301	47-0098400	10/01/1997	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	XXXLO	1,516,987	13,012	11,857	13,865	0	0	0	0
61301	47-0098400	03/01/2006	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	XXXLO	113,711,428	509,167	480,787	456,108	0	0	0	0
61301	47-0098400	03/01/2006	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	OL	268,727	4,700	4,382	4,210	0	0	0	0
61301	47-0098400	03/01/2006	AMERITAS LIFE INSURANCE CORP	NE	CO/I	DIS	0	51,997	54,749	46,578	0	0	0	0
61301	47-0098400	07/26/2010	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	XXXLO	75,949,821	31,902	41,162	235,264	0	0	0	0
61301	47-0098400	07/26/2010	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	OL	300,000	85	77	630	0	0	0	0
61301	47-0098400	07/26/2010	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	XXXLO	1,117,932	1,803	1,531	19,476	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
61301	47-0098400	07/26/2010	AMERITAS LIFE INSURANCE CORP	NE	CO/I	DIS	0	12,510	14,775	92,254	0	0	0	0
61301	47-0098400	01/01/2021	AMERITAS LIFE INSURANCE CORP	NE	YRT/I	XXXLO	49,061,693	14,134	2,150	7,034	0	0	0	0
1399999	General Account - Unauthorized - Affiliates - U.S. - Other					X X X	247,865,597	673,193	654,220	930,956	0	0	0	0
1499999	General Account - Unauthorized - Affiliates - U.S. - Total					X X X	247,865,597	673,193	654,220	930,956	0	0	0	0
1899999	General Account - Unauthorized - Affiliates - Total Unauthorized Affiliates					X X X	247,865,597	673,193	654,220	930,956	0	0	0	0
65676	35-0472300	04/01/1988	Lincoln National Life Insurance Company	IN	YRT/I	OL	92,623	746	677	568	0	0	0	0
65676	35-0472300	04/01/1988	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	164,537	362	338	276	0	0	0	0
65676	35-0472300	04/01/2001	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	542,647	19,096	17,502	28,053	0	0	0	0
65676	35-0472300	10/01/2001	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	125,070	3,724	3,440	3,981	0	0	0	0
65676	35-0472300	09/01/2013	Lincoln National Life Insurance Company	IN	YRT/I	XXXLO	528,290	8,109	7,365	5,608	0	0	0	0
74900	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	CO/I	XXXL	79,337,558	1,435,192	1,283,253	123,739	0	0	0	0
74900	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	YRT/I	XXXLO	6,785,953	2,780	2,734	20,683	0	0	0	0
74900	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	YRT/I	XXXLO	3,389,703	7,619	8,091	4,183	0	0	0	0
74900	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	CO/I	DIS	0	114	112	62	0	0	0	0
74900	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	CO/I	DIS	0	64,412	54,817	5,553	0	0	0	0
74900	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company of America	AR	CO/I	DIS	0	520	2,456	3,867	0	0	0	0
74900	63-0483783	06/22/2020	PartnerRe Life Reinsurance Company of America	AR	YRT/I	XXXLO	56,330,906	54,372	26,099	21,406	0	0	0	0
74900	63-0483783	06/22/2020	PartnerRe Life Reinsurance Company of America	AR	CO/I	DIS	0	316	0	124	0	0	0	0
1999999	General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates					X X X	147,297,287	1,597,362	1,406,884	218,103	0	0	0	0
2199999	General Account - Unauthorized - Non-Affiliates - Total Unauthorized Non-Affiliates					X X X	147,297,287	1,597,362	1,406,884	218,103	0	0	0	0
2299999	General Account - Unauthorized - Total General Account Unauthorized					X X X	395,162,884	2,270,555	2,061,104	1,149,059	0	0	0	0
66133	41-1760577	02/01/2007	Wilton Reassurance Company	MN	YRT/I	XXXLO	4,340,862	16,357	15,958	17,458	0	0	0	0
66133	41-1760577	02/01/2007	Wilton Reassurance Company	MN	YRT/I	XXXLO	675,671	2,002	1,827	2,452	0	0	0	0
66133	41-1760577	06/15/2007	Wilton Reassurance Company	MN	YRT/I	XXXLO	155,890	6,844	6,278	5,775	0	0	0	0
66133	41-1760577	06/01/2013	Wilton Reassurance Company	MN	YRT/I	XXXLO	6,496,694	38,245	34,004	53,696	0	0	0	0
66133	41-1760577	06/01/2013	Wilton Reassurance Company	MN	YRT/I	XXXLO	2,372,660	50,507	50,230	40,479	0	0	0	0
66133	41-1760577	06/01/2013	Wilton Reassurance Company	MN	CO/I	XXXL	186,344,234	4,724,206	5,040,392	342,913	0	0	0	0
66133	41-1760577	06/01/2013	Wilton Reassurance Company	MN	CO/I	DIS	0	131	116	184	0	0	0	0
66133	41-1760577	06/01/2013	Wilton Reassurance Company	MN	CO/I	DIS	0	177,219	171,099	12,864	0	0	0	0
3099999	General Account - Certified - Non-Affilliates - U.S. Non-Affiliates					X X X	200,386,011	5,015,511	5,319,904	475,821	0	0	0	0

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
3299999	General Account - Certified - Non-Affilliates - Total Certified Non-Affiliates					X X X	200,386,011	5,015,511	5,319,904	475,821	0	0	0	0
3399999	General Account - Total General Account Certified					X X X	200,386,011	5,015,511	5,319,904	475,821	0	0	0	0
4599999	General Account - Total General Account - Authorized, Unauthorized, Reciprocal Jurisdiction and Certified					X X X	6,335,656,720	142,256,273	145,260,423	23,970,337	0	0	0	38,067,820
9199999	Total U.S.					X X X	6,335,656,720	142,256,273	145,260,423	23,970,337	0	0	0	38,067,820
9999999	Totals					X X X	6,335,656,720	142,256,273	145,260,423	23,970,337	0	0	0	38,067,820

SCHEDULE S - PART 3 - SECTION 2

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

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
									Reserve Credit Taken Other than for Unearned Premiums	11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)		Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86258	13-2572994	01/01/2011	General Reinsurance Company	CT	OTH/I	STDI	276,357	85,644	338,700	0	0	0	0
86258	13-2572994	01/01/2011	General Reinsurance Company	CT	OTH/I	LTDI	1,030,395	484,558	4,428,769	0	0	0	0
66346	58-0828824	01/01/2011	Munich American Reassurance Company	GA	OTH/I	STDI	263,451	81,173	301,295	0	0	0	0
66346	58-0828824	01/01/2011	Munich American Reassurance Company	GA	OTH/I	LTDI	1,030,395	484,558	4,428,769	0	0	0	0
67598	04-1768571	12/01/2013	Paul Revere Life Insurance Company	MA	OTH/I	STDI	16,233	1,894	28,269	0	0	0	0
67598	04-1768571	12/01/2013	Paul Revere Life Insurance Company	MA	OTH/I	LTDI	0	0	88,967	0	0	0	0
82627	06-0839705	12/01/2013	Swiss Re Life & Health America, Inc.	CT	OTH/I	STDI	4,161	741	45,597	0	0	0	0
82627	06-0839705	12/01/2013	Swiss Re Life & Health America, Inc.	CT	OTH/I	LTDI	4,380	2,586	5,218,164	0	0	0	0
0899999	General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates					X X X	2,625,372	1,141,154	14,878,530	0	0	0	0
1099999	General Account - Authorized - Non-Affiliates - Total Authorized Non-Affiliates					X X X	2,625,372	1,141,154	14,878,530	0	0	0	0
1199999	General Account - Authorized - Total General Account Authorized					X X X	2,625,372	1,141,154	14,878,530	0	0	0	0
4599999	General Account - Total General Account Authorized, Unauthorized and Certified					X X X	2,625,372	1,141,154	14,878,530	0	0	0	0
9199999	Total U.S.					X X X	2,625,372	1,141,154	14,878,530	0	0	0	0
9999999	Totals					X X X	2,625,372	1,141,154	14,878,530	0	0	0	0

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols. 5 + 6 + 7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9 + 11 + 12 + 13 + 14 But Not in Excess of Col. 8
61301	47-0098400	03/15/1994	AMERITAS LIFE INSURANCE CORP	24,353	0	0	24,353	0		0	0	0	2,567	2,567
61301	47-0098400	07/26/2010	AMERITAS LIFE INSURANCE CORP	46,300	0	0	46,300	0		0	0	0	80,565	46,300
61301	47-0098400	10/01/1997	AMERITAS LIFE INSURANCE CORP	22,540	0	(10)	22,530	0		0	0	0	344	344
61301	47-0098400	01/01/2021	AMERITAS LIFE INSURANCE CORP	14,134	0	0	14,134	0		0	0	0	1,026	1,026
61301	47-0098400	03/01/2006	AMERITAS LIFE INSURANCE CORP	565,863	0	0	565,863	0		0	0	0	141,068	141,068
0299999	General Account - Life and Annuity - Affiliates - U.S. - Other			673,190	0	(10)	673,180	0	X X X	0	0	0	225,570	191,305
0399999	General Account - Life and Annuity - Affiliates - U.S. - Total			673,190	0	(10)	673,180	0	X X X	0	0	0	225,570	191,305
0799999	General Account - Life and Annuity - Affiliates - Total Affiliates			673,190	0	(10)	673,180	0	X X X	0	0	0	225,570	191,305
65676	35-0472300	04/01/2088	LINCOLN NATIONAL LIFE INSURANCE COMPANY	1,108	0	0	1,108	1,384	0001	0	0	0	0	1,108
65676	35-0472300	10/01/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY	3,724	0	0	3,724	4,650	0001	0	0	0	0	3,724
65676	35-0472300	09/01/2013	LINCOLN NATIONAL LIFE INSURANCE COMPANY	8,109	0	0	8,109	10,125	0001	0	0	0	0	8,109
65676	35-0472300	04/01/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY	19,096	0	0	19,096	23,842	0001	0	0	0	0	19,096
74900	63-0483783	10/27/2014	PartnerRe Life Reinsurance Company	1,510,636	0	(1,707)	1,508,929	1,035,746	0002	0	0	0	17,459	1,053,205
74900	63-0483783	06/22/2020	PartnerRe Life Reinsurance Company	54,688	2,500	0	57,188	39,254	0002	0	0	0	1,502	40,756
0899999	General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates			1,597,361	2,500	(1,707)	1,598,154	1,115,001	X X X	0	0	0	18,961	1,125,998
1099999	General Account - Life and Annuity - Non-Affiliates - Total Non-Affiliates			1,597,361	2,500	(1,707)	1,598,154	1,115,001	X X X	0	0	0	18,961	1,125,998
1199999	General Account - Life and Annuity - Total Life and Annuity			2,270,551	2,500	(1,717)	2,271,334	1,115,001	X X X	0	0	0	244,531	1,317,303
2399999	General Account - Total General Account			2,270,551	2,500	(1,717)	2,271,334	1,115,001	X X X	0	0	0	244,531	1,317,303
3599999	Total U.S.			2,270,551	2,500	(1,717)	2,271,334	1,115,001	X X X	0	0	0	244,531	1,317,303
9999999	Totals			2,270,551	2,500	(1,717)	2,271,334	1,115,001	X X X	0	0	0	244,531	1,317,303

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
001	2	026009593	BANK OF AMERICA, N.A.	3,280
001	2	026002574	BARCLAYS BANK PLC	2,960
001	2	021000089	CITIBANK, N.A.	2,960
001	2	026009179	CREDIT SUISSE AG	2,960
001	2	021001033	DEUTSCHE BANK AG	2,960
001	2	026014601	GOLDMAN SACHS BANK, USA	2,960
001	2	021000021	JPMORGAN CHASE BANK	3,280
001	2	026014630	MORGAN STANLEY BANK, N.A.	1,920
001	2	026009920	NATIXIS	1,920
001	2	021000018	THE BANK OF NEW YORK MELLON	2,960
001	2	026009632	THE BANK OF TOKYO-MITSUBISHI UFJ, LTD.	1,280
001	2	071000152	THE NORTHERN TRUST COMPANY	1,600
001	2	026007993	UBS AG, STAMFORD, CT	2,400
001	2	121000248	WELLS FARGO BANK, N.A.	3,280
001	2	091000022	U.S. BANK NA	3,280
002	2	026009593	BANK OF AMERICA, N.A.	1,075,000

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 x Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreement	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
66133	41-1760577	06/01/2013	WILTON REASSURANCE COMPANY	MN	3	07/01/2011	20.000	4,990	0	7	4,997	67	4,930	986	0	1,293	0001	0	0	0	1,293	26.227	100.000	4,930	0
66133	41-1760577	06/15/2007	WILTON REASSURANCE COMPANY	MN	3	07/01/2011	20.000	7	0	0	7	0	7	1	0	2	0001	0	0	0	2	28.571	100.000	7	0
66133	41-1760577	02/01/2007	WILTON REASSURANCE COMPANY	MN	3	07/01/2011	20.000	18	0	0	18	0	18	4	0	5	0001	0	0	0	5	27.778	100.000	18	0
0899999 General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						XXX	XXX	5,015	0	7	5,022	67	4,955	991	0	1,300	XXX	0	0	0	1,300	XXX	XXX	4,955	0
1099999 General Account - Life and Annuity - Non-Affiliates - Total Non-Affiliates						XXX	XXX	5,015	0	7	5,022	67	4,955	991	0	1,300	XXX	0	0	0	1,300	XXX	XXX	4,955	0
1199999 General Account - Life and Annuity - Total Life and Annuity						XXX	XXX	5,015	0	7	5,022	67	4,955	991	0	1,300	XXX	0	0	0	1,300	XXX	XXX	4,955	0
2399999 General Account - Total General Account						XXX	XXX	5,015	0	7	5,022	67	4,955	991	0	1,300	XXX	0	0	0	1,300	XXX	XXX	4,955	0
3599999 Total U.S.						XXX	XXX	5,015	0	7	5,022	67	4,955	991	0	1,300	XXX	0	0	0	1,300	XXX	XXX	4,955	0
9999999 Totals						XXX	XXX	5,015	0	7	5,022	67	4,955	991	0	1,300	XXX	0	0	0	1,300	XXX	XXX	4,955	0

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	121000248	Wells Fargo Bank, N.A.	1,300

SCHEDULE S – PART 6

Five-Year Exhibit of Reinsurance Ceded Business

($000 OMITTED)

	1 2022	2 2021	3 2020	4 2019	5 2018
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	26,596	27,255	27,470	26,005	26,888
2. Commissions and reinsurance expense allowances	2,356	2,893	3,077	3,472	3,582
3. Contract claims	24,784	32,441	33,564	53,153	20,035
4. Surrender benefits and withdrawals for life contracts	(1,239)	1,855	(3,020)	(3,184)	(1,666)
5. Dividends to policyholders and refunds to members	0	0	0	0	0
6. Reserve adjustments on reinsurance ceded	0	0	0	0	0
7. Increase in aggregate reserves for life and accident and health contracts	(3,301)	765	(4,295)	2,702	5,160
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	6,692	6,837	5,944	5,278	4,992
9. Aggregate reserves for life and accident and health contracts	157,721	161,022	160,258	164,552	161,850
10. Liability for deposit-type contracts	555	628	626	631	648
11. Contract claims unpaid	3,780	6,536	3,881	1,968	7,499
12. Amounts recoverable on reinsurance	2,545	3,954	5,640	14,137	1,133
13. Experience rating refunds due or unpaid	0	0	0	0	0
14. Policyholders' dividends and refunds to members (not included in Line 10)	0	0	0	0	0
15. Commissions and reinsurance expense allowances due	471	479	428	523	405
16. Unauthorized reinsurance offset	954	841	659	577	772
17. Offset for reinsurance with Certified Reinsurers	0	0	0	0	0
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	0	0	0	0	0
19. Letters of credit (L)	1,115	1,115	1,115	1,115	715
20. Trust agreements (T)	0	0	0	0	0
21. Other (O)	0	0	0	0	0
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust	0	0	0	0	0
23. Funds deposited by and withheld from (F)	0	0	0	0	0
24. Letters of Credit (L)	1,300	1,300	1,300	1,300	1,300
25. Trust agreements (T)	0	0	0	0	0
26. Other (O)	0	0	0	0	0

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)	1,305,064,833	5,277,986	1,310,342,819
2. Reinsurance (Line 16)	5,869,495	(5,869,495)	0
3. Premiums and considerations (Line 15)	8,624,837	6,691,648	15,316,485
4. Net credit for ceded reinsurance	X X X	109,345,900	109,345,900
5. All other admitted assets (balance)	21,034,484	53,477	21,087,961
6. Total assets excluding Separate Accounts (Line 26)	1,340,593,649	115,499,516	1,456,093,165
7. Separate Account assets (Line 27)	392,211,602	0	392,211,602
8. Total assets (Line 28)	1,732,805,251	115,499,516	1,848,304,767
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2)	1,104,849,155	157,721,215	1,262,570,370
10. Liability for deposit-type contracts (Line 3)	35,218,412	554,743	35,773,155
11. Claim reserves (Line 4)	7,257,163	3,780,097	11,037,260
12. Policyholder dividends/ member refunds/ reserves (Lines 5 through 7)	685,000	0	685,000
13. Premium & annuity considerations received in advance (Line 8)	342,742	2,099	344,841
14. Other contract liabilities (Line 9)	11,680,267	(7,536,788)	4,143,479
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	954,030	(954,030)	0
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	0	0	0
17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0	0	0
18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	0	0	0
19. All other liabilities (balance)	64,468,109	(38,067,820)	26,400,289
20. Total liabilities excluding Separate Accounts (Line 26)	1,225,454,878	115,499,516	1,340,954,394
21. Separate Account liabilities (Line 27)	392,211,602	0	392,211,602
22. Total liabilities (Line 28)	1,617,666,480	115,499,516	1,733,165,996
23. Capital & surplus (Line 38)	115,308,497	X X X	115,308,497
24. Total liabilities, capital & surplus (Line 39)	1,732,974,977	115,499,516	1,848,474,493

NET CREDIT FOR CEDED REINSURANCE	
25. Contract reserves	157,721,215
26. Claim reserves	3,780,097
27. Policyholder dividends/reserves	0
28. Premium & annuity considerations received in advance	2,099
29. Liability for deposit-type contracts	554,743
30. Other contract liabilities	(7,536,788)
31. Reinsurance ceded assets	5,869,495
32. Other ceded reinsurance recoverables	(5,331,463)
33. Total ceded reinsurance recoverables	155,059,398
34. Premiums and considerations	6,691,648
35. Reinsurance in unauthorized companies	954,030
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	38,067,820
40. Total ceded reinsurance payable/offsets	45,713,498
41. Total net credit for ceded reinsurance	109,345,900

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insuranc Premiums	Annuity Consideration	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5 (b)	Deposit-Type Contracts
1. Alabama	AL	N	7,414	10,805	60,136	0	78,355	0
2. Alaska	AK	N	0	61,122	1,921	0	63,043	0
3. Arizona	AZ	N	33,006	0	126,897	0	159,903	0
4. Arkansas	AR	N	7,566	6,563	4,172	0	18,301	0
5. California	CA	N	740,443	489,888	504,449	0	1,734,780	8,190
6. Colorado	CO	N	96,061	67,023	101,920	0	265,004	0
7. Connecticut	CT	N	2,856,860	917,600	471,185	0	4,245,645	66,474
8. Delaware	DE	N	23,007	12,286	23,466	0	58,759	0
9. District of Columbia	DC	N	14,725	9,025	4,039	0	27,789	0
10. Florida	FL	N	2,243,057	479,177	782,339	0	3,504,573	117,537
11. Georgia	GA	N	1,277,455	47,814	194,120	0	1,519,389	16,500
12. Hawaii	HI	N	9,513	0	5,303	0	14,816	0
13. Idaho	ID	N	20,000	0	10,272	0	30,272	0
14. Illinois	IL	N	47,143	186,316	232,990	0	466,449	0
15. Indiana	IN	N	33,516	6,395	114,345	0	154,256	0
16. Iowa	IA	N	2,826	0	23,830	0	26,656	0
17. Kansas	KS	N	679	87,709	24,017	0	112,405	0
18. Kentucky	KY	N	13,097	8,868	23,637	0	45,602	0
19. Louisiana	LA	N	5,595	33,462	47,970	0	87,027	0
20. Maine	ME	N	30,694	7,250	89,050	0	126,994	0
21. Maryland	MD	N	81,129	34,663	102,657	0	218,449	88,960
22. Massachusetts	MA	N	89,445	142,803	451,854	0	684,102	27,932
23. Michigan	MI	N	648,958	55,675	72,126	0	776,759	0
24. Minnesota	MN	N	796,492	7	39,249	0	835,748	0
25. Mississippi	MS	N	1,063	308	18,722	0	20,093	0
26. Missouri	MO	N	35,321	97,817	130,423	0	263,561	0
27. Montana	MT	N	6,200	8,603	13,676	0	28,479	0
28. Nebraska	NE	N	32,838	1,313,516	4,449	0	1,350,803	0
29. Nevada	NV	N	456,037	94,861	59,337	0	610,235	0
30. New Hampshire	NH	N	12,858	24,582	112,289	0	149,729	0
31. New Jersey	NJ	N	1,777,539	2,003,423	978,017	0	4,758,979	491,398
32. New Mexico	NM	N	5,913	2,666	23,081	0	31,660	0
33. New York	NY	L	60,573,009	64,767,555	39,357,699	0	164,698,263	13,697,546
34. North Carolina	NC	N	362,112	113,590	409,335	0	885,037	0
35. North Dakota	ND	N	0	0	0	0	0	0
36. Ohio	OH	N	134,739	328,726	168,294	0	631,759	0
37. Oklahoma	OK	N	0	16,987	9,958	0	26,945	0
38. Oregon	OR	N	8,840	128,432	41,901	0	179,173	0
39. Pennsylvania	PA	N	303,955	768,002	404,639	0	1,476,596	136,137
40. Rhode Island	RI	N	77,866	2,299	21,851	0	102,016	0
41. South Carolina	SC	N	263,401	25,047	235,581	0	524,029	1,067
42. South Dakota	SD	N	4,391	0	5,834	0	10,225	0
43. Tennessee	TN	N	77,940	177,195	72,633	0	327,768	0
44. Texas	TX	N	1,097,649	107,236	410,960	0	1,615,845	0
45. Utah	UT	N	147,563	24,506	28,003	0	200,072	6,230
46. Vermont	VT	N	11,949	69,104	163,202	0	244,255	0
47. Virginia	VA	N	195,435	242,076	162,823	0	600,334	1,088
48. Washington	WA	N	44,954	74,126	56,503	0	175,583	0
49. West Virginia	WV	N	4,480	24,603	24,951	0	54,034	0
50. Wisconsin	WI	N	11,435	8,134	236,899	0	256,468	0
51. Wyoming	WY	N	13,380	0	6,960	0	20,340	0
52. American Samoa	AS	N	0	0	0	0	0	0
53. Guam	GU	N	0	0	0	0	0	0
54. Puerto Rico	PR	N	149,268	0	5,743	0	155,011	0
55. US Virgin Islands	VI	N	4,080	0	0	0	4,080	0
56. Northern Mariana Islands	MP	N	0	0	0	0	0	0
57. Canada	CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien	OT	XXX	269,288	0	8,348	0	277,636	0
59. Subtotal		XXX	75,162,184	73,087,845	46,684,055	0	194,934,084	14,659,059
90. Reporting entity contributions for employee benefits plans		XXX	0	0	0	0	0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	605,001	0	0	0	605,001	0
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	94,108	0	0	97,087	191,195	0
94. Aggregate other amounts not allocable by State		XXX	0	0	0	0	0	0
95. Totals (Direct Business)		XXX	75,861,293	73,087,845	46,684,055	97,087	195,730,280	14,659,059
96. Plus Reinsurance Assumed		XXX	(2,474,972)	(28,518,261)	1,407,595	0	(29,585,638)	0
97. Totals (All Business)		XXX	73,386,321	44,569,584	48,091,650	97,087	166,144,642	14,659,059
98. Less Reinsurance Ceded		XXX	24,131,684	0	2,608,520	0	26,740,204	0
99. Totals (All Business) less Reinsurance Ceded		XXX	49,254,637	44,569,584	(c 45,483,130	97,087	139,404,438	14,659,059
DETAILS OF WRITE-INS								
5800 ZZZ Other Alien		XXX	269,288	0	8,348	0	277,636	0
5800		XXX	0	0	0	0	0	0
5800		XXX	0	0	0	0	0	0
5899 Summary of remaining write-ins for Line 58 from overflow page		XXX	0	0	0	0	0	0
5899 Total (Lines 58001 through 58003 plus 58998) (Line 58 above)		XXX	269,288	0	8,348	0	277,636	0
9401.		XXX	0	0	0	0	0	0
9402.		XXX	0	0	0	0	0	0
9403.		XXX	0	0	0	0	0	0
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX	0	0	0	0	0	0
9499. Total (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	1
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	56

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

Premiums on individual life or accident and health and individual annuity contracts are allocated according to residence of policyowner.Premiums received under group annuity contracts covering less than 500 lives are allocated to the state in which the largest number are employed.Premiums received under group annuity contracts covering a larger number of employees are allocated to states by a method based on where the certificate holder resides.Premiums received under group accident and health contracts are allocated based on the state of residence of each group member.

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

SCHEDULE T - PART 2

INTERSTATE COMPACT – EXHIBIT OF PREMIUMS WRITTEN

Allocated By States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	7,414	10,805	5,683	0	0	23,902
2. Alaska	AK	0	61,122	923	0	0	62,045
3. Arizona	AZ	33,006	0	40,129	0	0	73,135
4. Arkansas	AR	7,566	6,563	0	0	0	14,129
5. California	CA	740,443	489,888	257,066	0	8,190	1,495,587
6. Colorado	CO	96,061	67,023	27,142	0	0	190,226
7. Connecticut	CT	2,856,860	917,600	146,141	0	66,474	3,987,075
8. Delaware	DE	23,007	12,286	3,559	0	0	38,852
9. District of Columbia	DC	14,725	9,025	1,914	0	0	25,664
10. Florida	FL	2,243,057	479,177	149,745	0	117,537	2,989,516
11. Georgia	GA	1,277,455	47,814	46,761	0	16,500	1,388,530
12. Hawaii	HI	9,513	0	2,001	0	0	11,514
13. Idaho	ID	20,000	0	0	0	0	20,000
14. Illinois	IL	47,143	186,316	85,512	0	0	318,971
15. Indiana	IN	33,516	6,395	16,083	0	0	55,994
16. Iowa	IA	2,826	0	14,846	0	0	17,672
17. Kansas	KS	679	87,709	13,455	0	0	101,843
18. Kentucky	KY	13,097	8,868	6,490	0	0	28,455
19. Louisiana	LA	5,595	33,462	3,487	0	0	42,544
20. Maine	ME	30,694	7,250	4,868	0	0	42,812
21. Maryland	MD	81,129	34,663	56,601	0	88,960	261,353
22. Massachusetts	MA	89,445	142,803	53,737	0	27,932	313,917
23. Michigan	MI	648,958	55,675	14,454	0	0	719,087
24. Minnesota	MN	796,492	7	21,780	0	0	818,279
25. Mississippi	MS	1,063	308	3,224	0	0	4,595
26. Missouri	MO	35,321	97,817	18,787	0	0	151,925
27. Montana	MT	6,200	8,603	10,856	0	0	25,659
28. Nebraska	NE	32,838	1,313,516	160	0	0	1,346,514
29. Nevada	NV	456,037	94,861	30,993	0	0	581,891
30. New Hampshire	NH	12,858	24,582	14,857	0	0	52,297
31. New Jersey	NJ	1,777,539	2,003,423	342,002	0	491,398	4,614,362
32. New Mexico	NM	5,913	2,666	10,504	0	0	19,083
33. New York	NY	60,573,009	64,767,555	6,280,174	0	13,697,546	145,318,284
34. North Carolina	NC	362,112	113,590	51,530	0	0	527,232
35. North Dakota	ND	0	0	0	0	0	0
36. Ohio	OH	134,739	328,726	28,667	0	0	492,132
37. Oklahoma	OK	0	16,987	654	0	0	17,641
38. Oregon	OR	8,840	128,432	16,246	0	0	153,518
39. Pennsylvania	PA	303,955	768,002	80,746	0	136,137	1,288,840
40. Rhode Island	RI	77,866	2,299	8,011	0	0	88,176
41. South Carolina	SC	263,401	25,047	20,350	0	1,067	309,865
42. South Dakota	SD	4,391	0	5,205	0	0	9,596
43. Tennessee	TN	77,940	177,195	24,968	0	0	280,103
44. Texas	TX	1,097,649	107,236	111,810	0	0	1,316,695
45. Utah	UT	147,563	24,506	9,241	0	6,230	187,540
46. Vermont	VT	11,949	69,104	13,717	0	0	94,770
47. Virginia	VA	195,435	242,076	28,441	0	1,088	467,040
48. Washington	WA	44,954	74,126	6,398	0	0	125,478
49. West Virginia	WV	4,480	24,603	5,196	0	0	34,279
50. Wisconsin	WI	11,435	8,134	8,609	0	0	28,178
51. Wyoming	WY	13,380	0	2,352	0	0	15,732
52. American Samoa	AS	0	0	0	0	0	0
53. Guam	GU	0	0	0	0	0	0
54. Puerto Rico	PR	149,268	0	5,432	0	0	154,700
55. U.S. Virgin Islands	VI	4,080	0	0	0	0	4,080
56. Northern Mariana Islands	MP	0	0	0	0	0	0
57. Canada	CAN	0	0	0	0	0	0
58. Aggregate Other Alien	OT	269,288	0	7,235	0	0	276,523
59. Totals		75,162,184	73,087,845	8,118,742	0	14,659,059	171,027,830

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

PART 1 - ORGANIZATIONAL CHART

Company	State of Domicile	Ownership	NAIC Code	FEI Number
Directly & Indirectly Owned Subsidiaries				
Ameritas Mutual Holding Company (AMHC)	NE			47-0810165
Ameritas Holding Company (AHC)	NE	100% by AMHC		47-0806844
Ameritas Investment Partners, Inc.	NE	100% by AHC		47-0676622
BenefitEd, LLC	NE	50% by AHC		81-3548398
Ameritas Life Insurance Corp. (ALIC)	NE	100% by AHC	61301	47-0098400
Ameritas Investment Company, LLC	NE	100% by ALIC		47-0663374
Variable Contract Agency, LLC	NE	100% by ALIC		84-3853085
Ameritas Advisory Services, LLC	NE	100% by ALIC		84-4383499
Ameritas Life Insurance Corp. of New York	NY	100% by ALIC	60033	13-3758127
Select Benefits Group, LLC	UT	100% by ALIC		87-0482115
Ameritas Charitable Foundation	NE	Controlling interest by ALIC		36-3428705

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 *
0943	Ameritas Mutual Holding Company	0	47-0810165				Ameritas Mutual Holding Company (AMHC)	NE	UIP		Board	0.000		NO	0.00
0943	Ameritas Mutual Holding Company	0	47-0806844				Ameritas Holding Company (AHC)	NE	UIP	AMHC	Ownership	100.000	Ameritas Mutual Holding Company	NO	0.00
0943	Ameritas Mutual Holding Company	0	47-0676622				Ameritas Investment Partners, Inc.	NE	NIA	AHC	Ownership	100.000	Ameritas Mutual Holding Company	NO	0.00
0943	Ameritas Mutual Holding Company	0	81-3548398				BenefitEd, LLC	NE	NIA	AHC	Ownership	50.000	Ameritas Mutual Holding Company	NO	0.00
0943	Ameritas Mutual Holding Company	61301	47-0098400				Ameritas Life Insurance Corp. (ALIC)	NE	UDP	AHC	Ownership	100.000	Ameritas Mutual Holding Company	NO	0.00
0943	Ameritas Mutual Holding Company	0	47-0663374				Ameritas Investment Company, LLC	NE	NIA	ALIC	Ownership	100.000	Ameritas Mutual Holding Company	NO	0.00
0943	Ameritas Mutual Holding Company	0	84-3853085				Variable Contract Agency, LLC	NE	NIA	ALIC	Ownership	100.000	Ameritas Mutual Holding Company	NO	0.00
0943	Ameritas Mutual Holding Company	0	84-4383499				Ameritas Advisory Services, LLC	NE	NIA	ALIC	Ownership	100.000	Ameritas Mutual Holding Company	NO	0.00
0943	Ameritas Mutual Holding Company	60033	13-3758127				Ameritas Life Insurance Corp. of New York (ALNY)	NY	RE	ALIC	Ownership	100.000	Ameritas Mutual Holding Company	NO	0.00
0943	Ameritas Mutual Holding Company	0	87-0482115				Select Benefits Group, LLC	UT	NIA	ALIC	Ownership	100.000	Ameritas Mutual Holding Company	NO	0.00
0943	Ameritas Mutual Holding Company	0	36-3428705				Ameritas Charitable Foundation	NE	NIA	ALIC	Management	0.000	Ameritas Mutual Holding Company	NO	0.00

Asterik	Explanation

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/ (Liability)
0	47-0806844	Ameritas Holding Company (AHC)	6,000,000	0	0	0	41,344,839	0		1,500,000	48,844,839	0
0	47-0676622	Ameritas Investment Partners, Inc.	(6,000,000)	0	0	0	9,534,229	0		0	3,534,229	0
61301	47-0098400	Ameritas Life Insurance Corp. (ALIC)	0	0	0	0	(9,635,915)	2,362,234		3,380,629	(3,893,052)	41,000,243
0	47-0663374	Ameritas Investment Company, LLC	0	0	0	0	(7,305,206)	0		2,000,000	(5,305,206)	0
0	84-3853085	Variable Contract Agency, LLC	0	0	0	0	48,000	0		0	48,000	0
0	84-4383499	Ameritas Advisory Services, LLC	0	0	0	0	(8,585,941)	0		(3,000,000)	(11,585,941)	0
60033	13-3758127	Ameritas Life Insurance Corp. of New York (ALNY)	0	0	0	0	(24,774,866)	(2,362,234)		0	(27,137,100)	(41,000,243)
0	87-0482115	Select Benefits Group, LLC	0	0	0	0	(625,141)	0		0	(625,141)	0
0	59-3092339	BlueStar Retirement Services, LLC	0	0	0	0	0	0		(3,880,629)	(3,880,629)	0
9999999	Control Totals		0	0	0	0	(1)	0	X X X	0	(1)	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)
Ameritas Life Insurance Corp. (ALIC)	Ameritas Holding Company (AHC)	100.000	NO	Ameritas Mutual Holding Company (AMHC)	Ameritas Mutual Holding Company	100.000	NO
Ameritas Life Insurance Corp. of New York (ALNY)	Ameritas Life Insurance Corp. (ALIC)	100.000	NO	Ameritas Mutual Holding Company (AMHC)	Ameritas Mutual Holding 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 - Part 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 Accountants 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 supplement. However, in the event that your company does not transact the 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	
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?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
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 Certifications 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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

28.	Will the Workers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?	YES

APRIL FILING

36.	Will the confidential Regulatory Assets Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1 ?	YES
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
38.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
40.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
41.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	NO
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
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?	NO

Explanation:

Explanation 10: The data for this supplement is not required to be filed.

Explanation 11: The data for this supplement is not required to be filed.

Explanation 12: The data for this supplement is not required to be filed.

Explanation 16: The data for this supplement is not required to be filed.

Explanation 17: The data for this supplement is not required to be filed.

Explanation 18: The data for this supplement is not required to be filed.

Explanation 19: The data for this supplement is not required to be filed.

Explanation 20: The data for this supplement is not required to be filed.

Explanation 21: The data for this supplement is not required to be filed.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

Explanation 25: The data for this supplement is not required to be filed.

Explanation 26: The data for this supplement is not required to be filed.

Explanation 27: The data for this supplement is not required to be filed.

Explanation 28: The data for this supplement is not required to be filed.

Explanation 30: The data for this supplement is not required to be filed.

Explanation 31: The data for this supplement is not required to be filed.

Explanation 32: The data for this supplement is not required to be filed.

Explanation 33: The data for this supplement is not required to be filed.

Explanation 37: The data for this supplement is not required to be filed.

Explanation 38: The data for this supplement is not required to be filed.

Explanation 40: The data for this supplement is not required to be filed.

Explanation 41: The data for this supplement is not required to be filed.

Explanation 42: The data for this supplement is not required to be filed.

Explanation 48: The data for this supplement is not required to be filed.

Bar Code:

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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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OVERFLOW PAGE FOR WRITE-INS

Page 3 - Continuation

LIABILITIES, SURPLUS AND OTHER FUNDS

REMAINING WRITE-INS AGGREGATED AT LINE 25 FOR LIABILITIES	1 Current Year	2 Prior Year
2504. Deferred rent liability	13,710	0
2597. Totals (Lines 2504 through 2596) (Page 3, Line 2598)	13,710	0

OVERFLOW PAGE FOR WRITE-INS

Page 4 - Continuation

SUMMARY OF OPERATIONS

REMAINING WRITE-INS AGGREGATED AT LINE 27 FOR DEDUCTIONS	1 Current Year	2 Prior Year
2704. Modco reserve adjustment	(38,185,931)	1,003,404
2797. Totals (Lines 2704 through 2796) (Page 4, Line 2798)	(38,185,931)	1,003,404

OVERFLOW PAGE FOR WRITE-INS

Page 6 - Continuation

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

REMAINING WRITE-INS AGGREGATED AT LINE 27 FOR MISCELLANEOUS INCOME	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Modco reserve adjustment	(38,185,931)	(4,627,069)	0	(8,641,670)	(24,917,192)	0	0	0	0
2797. Totals (Lines 2704 through 2796) (Page 6, Line 2798)	(38,185,931)	(4,627,069)	0	(8,641,670)	(24,917,192)	0	0	0	0

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	10,826,566	0.83	10,826,566	0	10,826,566	0.83
1.02 All other governments	0	0.00	0	0	0	0.00
1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.00	0	0	0	0.00
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	0	0.00	0	0	0	0.00
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	29,365,618	2.25	29,365,618	0	29,365,618	2.25
1.06 Industrial and miscellaneous	952,058,922	72.93	952,058,922	0	952,058,922	72.95
1.07 Hybrid securities	2,049,022	0.16	2,049,022	0	2,049,022	0.16
1.08 Parent, subsidiaries and affiliates	0	0.00	0	0	0	0.00
1.09 SVO identified funds	0	0.00	0	0	0	0.00
1.10 Unaffiliated bank loans	0	0.00	0	0	0	0.00
1.11 Unaffiliated certificates of deposit	0	0.00	0	0	0	0.00
1.12 Total long-term bonds	994,300,128	76.16	994,300,128	0	994,300,128	76.19
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.00	0	0	0	0.00
2.02 Parent, subsidiaries and affiliates	0	0.00	0	0	0	0.00
2.03 Total preferred stocks	0	0.00	0	0	0	0.00
3 Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.00	0	0	0	0.00
3.02 Industrial and miscellaneous Other (Unaffiliated)	1,712,200	0.13	1,712,200	0	1,712,200	0.13
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.00	0	0	0	0.00
3.04 Parent, subsidiaries and affiliates Other	0	0.00	0	0	0	0.00
3.05 Mutual funds	0	0.00	0	0	0	0.00
3.06 Unit investment trusts	0	0.00	0	0	0	0.00
3.07 Closed-end funds	0	0.00	0	0	0	0.00
3.08 Exchange traded funds	0	0.00	0	0	0	0.00
3.09 Total common stocks	1,712,200	0.13	1,712,200	0	1,712,200	0.13
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.00	0	0	0	0.00
4.02 Residential mortgages	0	0.00	0	0	0	0.00
4.03 Commercial mortgages	236,676,610	18.13	236,676,610	0	236,676,610	18.14
4.04 Mezzanine real estate loans	0	0.00	0	0	0	0.00
4.05 Total valuation allowance	0	0.00	0	0	0	0.00
4.06 Total mortgage loans	236,676,610	18.13	236,676,610	0	236,676,610	18.14
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.00	0	0	0	0.00
5.02 Properties held for production of income	0	0.00	0	0	0	0.00
5.03 Properties held for sale	0	0.00	0	0	0	0.00
5.04 Total real estate	0	0.00	0	0	0	0.00
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	1,477,217	0.11	1,477,217	0	1,477,217	0.11
6.02 Cash equivalents (Schedule E, Part 2)	22,811,328	1.75	22,811,328	0	22,811,328	1.75
6.03 Short-term investments (Schedule DA)	0	0.00	0	0	0	0.00
6.04 Total cash, cash equivalents and short-term investments	24,288,545	1.86	24,288,545	0	24,288,545	1.86
7. Contract loans	33,587,806	2.57	33,162,653	0	33,162,653	2.54
8. Derivatives (Schedule DB)	3,742,124	0.29	3,742,124	0	3,742,124	0.29
9. Other invested assets (Schedule BA)	11,182,573	0.86	11,182,573	0	11,182,573	0.86
10. Receivables for securities	0	0.00	0	0	0	0.00
11. Securities Lending (Schedule DL, Part 1)	0	0.00	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.00	0	0	0	0.00
13. Total invested assets	1,305,489,986	100.00	1,305,064,833	0	1,305,064,833	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1. Book value/recorded investment excluding accrued interest, December 31 of prior year		235,357,144
2. Cost of acquired:		
2.1 Actual cost at time of acquisitions (Part 2, Column 7)	32,530,955	
2.2 Additional investment made after acquisitions (Part 2, Column 8)	870,308	33,401,263
3. Capitalized deferred interest and other:		
3.1 Totals, Part 1, Column 12	3,168	
3.2 Totals, Part 3, Column 11	0	3,168
4. Accrual of discount		3,019
5. Unrealized valuation increase (decrease):		
5.1 Totals, Part 1, Column 9	0	
5.2 Totals, Part 3, Column 8	0	0
6. Total gain (loss) on disposals, Part 3, Column 18		0
7. Deduct amounts received on disposals, Part 3, Column 15		31,962,922
8. Deduct amortization of premium and mortgage interest points and commitment fees		125,062
9. Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1 Totals, Part 1, Column 13	0	
9.2 Totals, Part 3, Column 13	0	0
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 11	0	
10.2 Totals, Part 3, Column 10	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		236,676,610
12. Total valuation allowance		0
13. Subtotal (Line 11 plus Line 12)		236,676,610
14. Deduct total nonadmitted amounts		0
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		236,676,610

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		11,244,942
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		122
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		31,915
8.	Deduct amortization of premium and depreciation		30,576
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		11,182,573
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		11,182,573

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		979,995,995
2.	Cost of bonds and stocks acquired, Part 3, Column 7		112,526,551
3.	Accrual of discount		681,959
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	0	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	0	
	4.4 Part 4,Column 11	1	1
5.	Total gain (loss) on disposals, Part 4, Column 19		(122,554)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		95,621,127
7.	Deduct amortization of premium		1,577,373
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	204,609	204,609
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees. Notes 5Q, Line 2		333,485
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		996,012,328
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		996,012,328

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	10,826,566	10,194,155	10,764,482	10,872,728
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed	3. Other Countries	0	0	0	0
by governments)	4. Totals	10,826,566	10,194,155	10,764,482	10,872,728
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	0	0	0	0
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	29,365,618	27,576,671	29,315,299	30,059,954
	8. United States	772,408,247	671,033,506	775,634,463	759,202,661
Industrial and Miscellaneous, SVO Identified	9. Canada	27,189,090	24,379,433	27,376,033	26,700,000
Funds, Unaffiliated Bank Loans, Unaffiliated Certificates	10. Other Countries	154,510,607	139,468,514	154,920,758	153,581,064
of Deposit, and Hybrid Securities (unaffiliated)	11. Totals	954,107,944	834,881,453	957,931,254	939,483,725
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	994,300,128	872,652,279	998,011,035	980,416,407
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	1,712,200	1,712,200	1,712,200	
Industrial and Miscellaneous (unaffiliated), Mutual Funds,	21. Canada	0	0	0	
Unit Investment Trusts, Closed-End Funds and Exchange	22. Other Countries	0	0	0	
Traded Funds	23. Totals	1,712,200	1,712,200	1,712,200	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	1,712,200	1,712,200	1,712,200	
	26. Total Stocks	1,712,200	1,712,200	1,712,200	
	27. Total Bonds and Stocks	996,012,328	874,364,479	999,723,235	

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	1,620,196	5,188,816	2,349,078	1,206,755	461,721	XXX	10,826,566	1.089	13,838,360	1.415	10,503,818	322,748
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
1.7 Totals	1,620,196	5,188,816	2,349,078	1,206,755	461,721	XXX	10,826,566	1.089	13,838,360	1.415	10,503,818	322,748
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
3.7 Totals	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
4.7 Totals	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	4,117,429	13,951,932	7,197,789	3,980,092	118,376	XXX	29,365,618	2.953	33,685,301	3.443	29,365,621	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
5.7 Totals	4,117,429	13,951,932	7,197,789	3,980,092	118,376	XXX	29,365,618	2.953	33,685,301	3.443	29,365,621	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	12,732,646	114,324,553	76,610,083	108,995,897	121,719,449	XXX	434,382,628	43.687	410,229,971	41.934	208,269,377	226,113,247
6.2 NAIC 2	13,068,714	117,316,523	111,865,768	115,788,686	131,557,962	XXX	489,597,653	49.240	487,703,356	49.853	308,119,155	181,478,499
6.3 NAIC 3	446,086	8,558,021	9,024,313	2,599,597	2,281,078	XXX	22,909,095	2.304	27,599,187	2.821	14,261,436	8,647,659
6.4 NAIC 4	349,824	3,014,437	1,573,798	0	0	XXX	4,938,059	0.497	2,951,990	0.302	599,834	4,338,225
6.5 NAIC 5	87,303	144,184	0	0	0	XXX	231,487	0.023	225,607	0.023	43,840	187,647
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
6.7 Totals	26,684,573	243,357,718	199,073,962	227,384,180	255,558,489	XXX	952,058,922	95.752	928,710,111	94.933	531,293,642	420,765,277
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
7.2 NAIC 2	0	0	0	0	2,049,022	XXX	2,049,022	0.206	2,049,028	0.209	2,049,022	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
7.7 Totals	0	0	0	0	2,049,022	XXX	2,049,022	0.206	2,049,028	0.209	2,049,022	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.000	0	0.000	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.000	0	0.000	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.000	0	0.000	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.000	0	0.000	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.000	0	0.000	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.000	0	0.000	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.000	0	0.000	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.000		0.000	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.000		0.000	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.000		0.000	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.000		0.000	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.000		0.000	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.000		0.000	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0

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

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

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. 8 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 18,470,271	133,465,301	86,156,950	114,182,744	122,299,546	0	474,574,812	47.730	X X X	X X X	248,138,816	226,435,995
12.2 NAIC 2	(d) 13,068,714	117,316,523	111,865,768	115,788,686	133,606,984	0	491,646,675	49.447	X X X	X X X	310,168,177	181,478,499
12.3 NAIC 3	(d) 446,086	8,558,021	9,024,313	2,599,597	2,281,078	0	22,909,095	2.304	X X X	X X X	14,261,436	8,647,659
12.4 NAIC 4	(d) 349,824	3,014,437	1,573,798	0	0	0	4,938,059	0.497	X X X	X X X	599,834	4,338,225
12.5 NAIC 5	(d) 87,303	144,184	0	0	0	0	(c) 231,487	0.023	X X X	X X X	43,840	187,647
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.000	X X X	X X X	0	0
12.7 Totals	32,422,198	262,498,466	208,620,829	232,571,027	258,187,608	0	(b) 994,300,128	100.000	X X X	X X X	573,212,103	421,088,025
12.8 Line 12.7 as a % of Col. 7	3.261	26.400	20.982	23.390	25.967	0.000	100.000	X X X	X X X	X X X	57.650	42.350
13. Total Bonds Prior Year												
13.1 NAIC 1	25,440,841	145,470,674	91,903,420	84,073,541	110,865,158	0	X X X	X X X	457,753,634	46.792	230,539,746	227,213,885
13.2 NAIC 2	19,788,584	111,094,830	125,921,671	104,990,094	127,957,206	0	X X X	X X X	489,752,385	50.062	314,416,417	175,335,967
13.3 NAIC 3	1,477,995	9,377,952	10,524,390	3,244,233	2,974,617	0	X X X	X X X	27,599,187	2.821	18,120,453	9,478,734
13.4 NAIC 4	1,341	2,096,332	847,760	6,557	0	0	X X X	X X X	2,951,990	0.302	912,629	2,039,361
13.5 NAIC 5	0	225,607	0	0	0	0	X X X	X X X	(c) 225,607	0.023	37,171	188,436
13.6 NAIC 6	0	0	0	0	0	0	X X X	X X X	(c) 0	0.000	0	0
13.7 Totals	46,708,761	268,265,395	229,197,241	192,314,425	241,796,981	0	X X X	X X X	(b) 978,282,803	100.000	564,026,416	414,256,383
13.8 Line 13.7 as a % of Col. 9	4.775	27.422	23.429	19.658	24.716	0.000	X X X	X X X	100.000	X X X	57.655	42.345
14. Total Publicly Traded Bonds												
14.1 NAIC 1	9,383,229	46,819,175	23,813,781	79,528,206	88,594,429	0	248,138,820	24.956	230,539,746	23.566	248,138,820	X X X
14.2 NAIC 2	5,092,788	59,972,645	55,939,811	77,788,123	111,374,810	0	310,168,177	31.195	314,416,417	32.140	310,168,177	X X X
14.3 NAIC 3	399,882	4,758,256	4,222,623	2,599,597	2,281,078	0	14,261,436	1.434	18,120,453	1.852	14,261,436	X X X
14.4 NAIC 4	0	599,834	0	0	0	0	599,834	0.060	912,629	0.093	599,834	X X X
14.5 NAIC 5	0	43,840	0	0	0	0	43,840	0.004	37,171	0.004	43,840	X X X
14.6 NAIC 6	0	0	0	0	0	0	0	0.000	0	0.000	0	X X X
14.7 Totals	14,875,899	112,193,750	83,976,215	159,915,926	202,250,317	0	573,212,107	57.650	564,026,416	57.655	573,212,107	X X X
14.8 Line 14.7 as a % of Col. 7	2.595	19.573	14.650	27.898	35.284	0.000	100.000	X X X	X X X	X X X	100.000	X X X
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	1.496	11.284	8.446	16.083	20.341	0.000	57.650	X X X	X X X	X X X	57.650	X X X
15. Total Privately Placed Bonds												
15.1 NAIC 1	9,087,042	86,646,129	62,343,168	34,654,539	33,705,116	0	226,435,994	22.773	227,213,885	23.226	X X X	226,435,994
15.2 NAIC 2	7,975,926	57,343,878	55,925,957	38,000,563	22,232,174	0	181,478,498	18.252	175,335,967	17.923	X X X	181,478,498
15.3 NAIC 3	46,203	3,799,765	4,801,690	0	0	0	8,647,658	0.870	9,478,734	0.969	X X X	8,647,658
15.4 NAIC 4	349,824	2,414,603	1,573,798	0	0	0	4,338,225	0.436	2,039,361	0.208	X X X	4,338,225
15.5 NAIC 5	87,303	100,343	0	0	0	0	187,646	0.019	188,436	0.019	X X X	187,646
15.6 NAIC 6	0	0	0	0	0	0	0	0.000	0	0.000	X X X	0
15.7 Totals	17,546,298	150,304,718	124,644,613	72,655,102	55,937,290	0	421,088,021	42.350	414,256,383	42.345	X X X	421,088,021
15.8 Line 15.7 as a % of Col. 7	4.167	35.694	29.601	17.254	13.284	0.000	100.000	X X X	X X X	X X X	X X X	100.000
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.765	15.117	12.536	7.307	5.626	0.000	42.350	X X X	X X X	X X X	X X X	42.350

(a) Includes $ 238,083,087 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 5,100,000 current year of bonds with Z designations, and $ 5,198,483 prior year of bonds with Z designations and $ 0 current year. 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 of bonds with 5GI designations, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5*" 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 $ 0; 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	102,931	411,724	1,023,323	257,137	0	XXX	1,795,115	0.181	1,906,998	0.195	1,795,116	0
1.02 Residential Mortgage-Backed Securities	1,218,368	3,442,001	761,387	395,032	0	XXX	5,816,788	0.585	6,894,940	0.705	5,494,040	322,748
1.03 Commercial Mortgage-Backed Securities	298,897	1,335,091	564,367	554,586	461,721	XXX	3,214,662	0.323	5,036,421	0.515	3,214,662	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
1.05 Totals	1,620,196	5,188,816	2,349,077	1,206,755	461,721	XXX	10,826,565	1.089	13,838,359	1.415	10,503,818	322,748
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
3.05 Totals	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
4.05 Totals	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	0	1,140,840	0	0	0	XXX	1,140,840	0.115	1,143,499	0.117	1,140,840	0
5.02 Residential Mortgage-Backed Securities	4,117,429	12,051,686	3,392,846	3,980,092	118,376	XXX	23,660,429	2.380	27,969,560	2.859	23,660,430	0
5.03 Commercial Mortgage-Backed Securities	0	759,409	3,804,942	0	0	XXX	4,564,351	0.459	4,572,242	0.467	4,564,352	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
5.05 Totals	4,117,429	13,951,935	7,197,788	3,980,092	118,376	XXX	29,365,620	2.953	33,685,301	3.443	29,365,622	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	18,041,174	171,786,215	164,307,619	217,118,971	251,128,263	XXX	822,382,242	82.710	795,966,340	81.364	524,278,440	298,103,802
6.02 Residential Mortgage-Backed Securities	823,169	2,930,119	3,312,666	4,269,872	643,035	XXX	11,978,861	1.205	10,406,497	1.064	3,245,555	8,733,305
6.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
6.04 Other Loan-Backed and Structured Securities	7,820,229	68,641,379	31,453,678	5,995,338	3,787,191	XXX	117,697,815	11.837	122,337,275	12.505	3,769,647	113,928,169
6.05 Totals	26,684,572	243,357,713	199,073,963	227,384,181	255,558,489	XXX	952,058,918	95.752	928,710,112	94.933	531,293,642	420,765,276
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	2,049,022	XXX	2,049,022	0.206	2,049,028	0.209	2,049,022	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
7.05 Totals	0	0	0	0	2,049,022	XXX	2,049,022	0.206	2,049,028	0.209	2,049,022	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
8.05 Affiliated Bank Loans – Issued	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
8.06 Affiliated Bank Loans – Acquired	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.000	0	0.000	0	0

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	0.000	0	0.00	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.000	0	0.00	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.000	0	0.00	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.000	0	0.00	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	18,144,105	173,338,779	165,330,942	217,376,108	253,177,285	XXX	827,367,219	83.211	XXX	XXX	529,263,418	298,103,802
12.02 Residential Mortgage-Backed Securities	6,158,966	18,423,806	7,466,899	8,644,996	761,411	XXX	41,456,078	4.169	XXX	XXX	32,400,025	9,056,053
12.03 Commercial Mortgage-Backed Securities	298,897	2,094,500	4,369,309	554,586	461,721	XXX	7,779,013	0.782	XXX	XXX	7,779,014	0
12.04 Other Loan-Backed and Structured Securities	7,820,229	68,641,379	31,453,678	5,995,338	3,787,191	XXX	117,697,815	11.837	XXX	XXX	3,769,647	113,928,169
12.05 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX	0	0	0.000	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	0
12.09 Totals	32,422,197	262,498,464	208,620,828	232,571,028	258,187,608	0	994,300,125	100.000	XXX	XXX	573,212,104	421,088,024
12.10 Line 12.09 as a % of Col. 7	3.261	26.400	20.982	23.390	25.967	0.000	100.000	XXX	XXX	XXX	57.650	42.350
13. Total Bonds Prior Year												
13.01 Issuer Obligations	28,484,337	179,402,123	171,823,984	182,988,259	238,367,161	XXX	XXX	XXX	801,065,864	81.885	516,728,063	284,337,801
13.02 Residential Mortgage-Backed Securities	11,394,511	24,049,293	6,374,222	2,503,227	949,744	XXX	XXX	XXX	45,270,997	4.628	37,204,785	8,066,212
13.03 Commercial Mortgage-Backed Securities	709,131	2,300,458	5,734,310	642,599	222,165	XXX	XXX	XXX	9,608,663	0.982	9,608,663	0
13.04 Other Loan-Backed and Structured Securities	6,120,781	62,513,519	45,264,724	6,180,340	2,257,911	XXX	XXX	XXX	122,337,275	12.505	484,904	121,852,372
13.05 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.000	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.000	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.000	0	0
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	46,708,760	268,265,393	229,197,240	192,314,425	241,796,981	0	XXX	XXX	978,282,799	100.000	564,026,415	414,256,385
13.10 Line 13.09 as a % of Col. 9	4.775	27.422	23.429	19.658	24.716	0.000	XXX	XXX	100.000	XXX	57.655	42.345
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	8,981,540	93,886,071	74,527,912	152,756,278	199,111,617	XXX	529,263,418	53.230	516,728,063	52.820	529,263,418	XXX
14.02 Residential Mortgage-Backed Securities	5,590,464	16,193,185	4,624,206	5,469,296	522,874	XXX	32,400,025	3.259	37,204,785	3.803	32,400,025	XXX
14.03 Commercial Mortgage-Backed Securities	298,897	2,094,501	4,369,310	554,586	461,721	XXX	7,779,015	0.782	9,608,663	0.982	7,779,015	XXX
14.04 Other Loan-Backed and Structured Securities	4,998	19,991	454,788	1,135,767	2,154,104	XXX	3,769,648	0.379	484,904	0.050	3,769,648	XXX
14.05 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX	0	0	0.000	0	0.000	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.000	0	0.000	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.000	0	0.000	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.000	XXX	XXX	0	XXX
14.09 Totals	14,875,899	112,193,748	83,976,216	159,915,927	202,250,316	0	573,212,106	57.650	564,026,415	57.655	573,212,106	XXX
14.10 Line 14.09 as a % of Col. 7	2.595	19.573	14.650	27.898	35.284	0.000	100.000	XXX	XXX	XXX	100.000	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	1.496	11.284	8.446	16.083	20.341	0.000	57.650	XXX	XXX	XXX	57.650	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	9,162,565	79,452,709	90,803,030	64,619,830	54,065,668	XXX	298,103,802	29.981	284,337,801	29.065	XXX	298,103,802
15.02 Residential Mortgage-Backed Securities	568,502	2,230,621	2,842,694	3,175,701	238,536	XXX	9,056,054	0.911	8,066,212	0.825	XXX	9,056,054
15.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.000	0	0.000	XXX	0
15.04 Other Loan-Backed and Structured Securities	7,815,232	68,621,389	30,998,890	4,859,571	1,633,087	XXX	113,928,169	11.458	121,852,372	12.456	XXX	113,928,169
15.05 SVO - Identified Securities	XXX	XXX	XXX	XXX	XXX	0	0	0.000	0	0.000	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.000	0	0.000	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.000	0	0.000	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.000	XXX	XXX	XXX	0
15.09 Totals	17,546,299	150,304,719	124,644,614	72,655,102	55,937,291	0	421,088,025	42.350	414,256,385	42.345	XXX	421,088,025
15.10 Line 15.09 as a % of Col. 7	4.167	35.694	29.601	17.254	13.284	0.000	100.000	XXX	XXX	XXX	XXX	100.000
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.765	15.117	12.536	7.307	5.626	0.000	42.350	XXX	XXX	XXX	XXX	42.350

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	0	0	0	0	0
2. Cost of short-term investments acquired	0	0	0	0	0
3. Accrual of discount	0	0	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	0	0	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)	0	0	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)	0	0	0	0	0

NONE

(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)		3,965,956
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	3,028,479	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	251,814	3,280,293
3.	Unrealized Valuation increase/(decrease):		
	3.1 Section 1, Column 17	(1,227,602)	
	3.2 Section 2, Column 19	(1,414,022)	(2,641,624)
4.	SSAP No. 108 adjustments		0
5.	Total gain (loss) on termination recognized, Section 2, Column 22		(1,346,452)
6.	Considerations received/(paid) on terminations, Section 2, Column 15		1,457,292
7.	Amortization:		
	7.1 Section 1, Column 19	0	
	7.2 Section 2, Column 21	0	0
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)		1,800,881
11.	Deduct nonadmitted assets		0
12.	Statement value at end of current period (Line 10 minus Line 11)		1,800,881

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Future Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				0
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges:				
	3.11 Section 1, Column 15, current year minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All other:				
	3.13 Section 1, Column 18, current year minus	0			
	3.14 Section 1, Column 18, prior year	0	0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	0			
	3.24 Section 1, Column 19, prior year plus	0			
	3.25 SSAP No. 108 adjustments	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		0		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
	4.22 Amount recognized (Section 2, Column 16)	0	0		
	4.23 SSAP No. 108 adjustments	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				0
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

NONE

NONE Schedule DB - Part C - Section 1

NONE Schedule DB - Part C - Section 2

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	1,800,880	
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)		1,800,880
4.	Part D, Section 1, Column 6	3,742,124	
5.	Part D, Section 1, Column 7	(1,941,243)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(1)

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,800,880	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		1,800,880
10.	Part D, Section 1, Column 9	3,742,124	
11.	Part D, Section 1, Column 10	(1,941,243)	
12.	Total (Line 9 minus Line 10 minus Line 11)		(1)

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	0	
14.	Part B, Section 1, Column 20	0	
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	17,713,447	0	17,713,447	0
2. Cost of cash equivalents acquired	157,492,363	0	157,492,363	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	152,394,482	0	152,394,482	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	22,811,328	0	22,811,328	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	22,811,328	0	22,811,328	0

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

NONE Schedule A - Part 1

NONE Schedule A - Part 2

NONE Schedule A - Part 3

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1121656		WILMINGTON	NC		02/01/2013	4.500	41,678	0	0	0	0	0	332,584	10/19/2012
1131796	CF	AUSTIN	TX		02/13/2014	5.100	255,146	0	0	0	0	0	1,500,000	01/10/2014
1141016	CF	SAN ANTONIO	TX		04/10/2014	5.000	392,272	0	0	0	0	0	767,442	02/06/2014
2041606		MARGATE	FL		07/22/2004	6.410	90,361	0	(2,013)	0	0	0	898,388	06/25/2004
2041876		ORADELL	NJ		02/08/2005	6.000	232,242	0	(3,621)	0	0	0	1,877,288	09/07/2004
2042326		WESTMINSTER	CA		02/22/2005	5.760	232,289	0	(3,004)	0	0	0	2,530,226	01/25/2005
2051836		BARTLETT	TN		12/16/2005	6.110	76,942	0	(662)	0	0	0	674,999	11/21/2005
2051966		CINCINNATI	OH		03/02/2006	6.090	157,818	0	(2,256)	0	0	0	1,151,706	01/12/2006
2061346		CHARLESTON	SC		12/14/2006	6.500	533,540	0	(9,028)	0	0	0	3,113,390	11/10/2006
2071156		OKLAHOMA CITY	OK		08/06/2007	5.000	228,691	0	(797)	0	0	0	648,516	04/27/2012
2071336		ABERDEEN	SD		09/28/2017	6.520	1,316	0	(114)	0	0	0	208,581	11/20/2007
2071336		ABERDEEN	SD		12/10/2007	6.520	3,009	0	(265)	0	0	0	476,898	11/20/2007
2081106		HOUSTON	TX		06/17/2008	6.250	51,672	0	(1,590)	0	0	0	3,950,006	05/02/2008
2081136		BRENTWOOD	TN		09/28/2017	6.490	39,607	0	(1,219)	0	0	0	1,351,901	06/25/2008
2081156		SEBRING	FL		07/16/2008	6.660	314,175	0	(4,963)	0	0	0	1,169,644	06/26/2008
2081256		RICHFIELD	WI		11/12/2008	6.550	23,031	0	(660)	0	0	0	323,781	10/09/2008
2091126		EL PASO	TX		09/28/2017	7.125	90,749	0	(2,609)	0	0	0	882,922	06/06/2009
2091166	CF	TUCSON	AZ		09/28/2017	5.000	280,908	0	0	0	0	0	724,243	02/22/2019
2091216		MEDFORD	OR		12/04/2009	7.375	113,379	0	(2,749)	0	0	0	802,939	07/31/2009
2091376	CF	BROOKLYN CENTER	MN		12/15/2009	4.625	299,742	0	0	0	0	0	644,737	10/24/2019
2091445	CF	MEMPHIS	TN		05/31/2017	4.600	918,744	0	0	0	0	0	3,086,520	04/25/2017
2091446	CF	MEMPHIS	TN		01/27/2010	6.600	135,010	0	(3,042)	0	0	0	3,086,518	04/25/2017
2101056		CLEVELAND	OH		09/28/2017	6.625	147,367	0	(3,059)	0	0	0	1,300,580	03/22/2010
2101146		MOUNT PLEASANT	SC		09/28/2017	6.300	155,450	0	(2,513)	0	0	0	1,049,356	06/01/2010
2101416		PEARLAND	TX		11/15/2010	5.900	80,274	0	(556)	0	0	0	466,840	10/27/2010
2101496		ALBUQUERQUE	NM		09/28/2017	5.875	192,614	0	(2,248)	0	0	0	1,379,999	11/12/2010
2101546		ALBUQUERQUE	NM		09/28/2017	6.125	392,875	0	(3,122)	0	0	0	1,142,169	12/01/2010
2111256		BOCA RATON	FL		09/28/2017	3.700	66,437	0	0	0	0	0	193,883	03/17/2020
2111256		BOCA RATON	FL		06/17/2011	3.700	66,436	0	0	0	0	0	193,884	03/17/2020
2111256		BOCA RATON	FL		04/14/2020	3.700	63,276	0	0	0	0	0	184,658	03/17/2020
2111296	CF	CHANHASSEN	MN		09/28/2017	5.800	410,091	0	(1,976)	0	0	0	993,989	07/13/2011
2111376	CF	MEMPHIS	TN		11/28/2011	5.250	21,881	0	(26)	0	0	0	530,910	10/06/2011
2111426		MEDFORD	NY		09/28/2017	5.250	197,008	0	(1,340)	0	0	0	1,608,000	07/28/2011

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2111436		TALLAHASSEE	FL		10/04/2011	5.800	213,233	0	(201)	0	0	0	1,203,235	08/30/2011
2111566	CF	KANSAS CITY	KS		11/18/2011	5.375	87,389	0	(27)	0	0	0	482,759	11/01/2011
2111576	CF	NEWPORT NEWS	VA		09/28/2017	5.650	117,698	0	0	0	0	0	384,762	10/24/2011
2121115		WILMINGTON	NC		08/26/2020	4.100	95,911	0	0	0	0	0	1,610,000	07/28/2020
2121116		WILMINGTON	NC		09/28/2017	4.950	272,637	0	(186)	0	0	0	1,576,377	07/28/2020
2121216	CF	OVERLAND PARK	KS		09/28/2017	5.250	483,404	0	(2,340)	0	0	0	1,232,577	05/21/2012
2121246		MEMPHIS	TN		09/28/2017	4.850	78,339	0	0	0	0	0	291,667	05/24/2012
2121416		LAWRENCEVILLE	GA		09/14/2012	4.550	106,309	0	881	0	0	0	643,259	08/08/2012
2121486		DURHAM	NC		09/28/2017	4.400	93,260	0	0	0	0	0	242,424	10/10/2012
2121486		DURHAM	NC		10/26/2012	4.400	31,087	0	0	0	0	0	80,808	10/10/2012
2121506		CEDAR CITY	UT		12/06/2012	4.750	202,630	0	(23)	0	0	0	1,010,001	10/29/2012
2121536		SOUTH JORDAN	UT		09/28/2017	4.875	124,596	0	0	0	0	0	527,372	09/18/2012
2121566	CF	EL PASO	TX		09/28/2017	4.750	134,676	0	0	0	0	0	331,034	11/15/2012
2121586	CF	MEMPHIS	TN		11/15/2012	4.375	81,261	0	211	0	0	0	610,997	10/23/2012
2121676		WEST JORDAN	UT		09/28/2017	4.750	78,540	0	0	0	0	0	243,228	02/07/2013
2121676		WEST JORDAN	UT		02/28/2013	4.750	47,124	0	0	0	0	0	145,937	02/07/2013
2121686		CUMMING	GA		09/28/2017	4.750	79,035	0	0	0	0	0	168,750	12/31/2012
2121686		CUMMING	GA		03/06/2013	4.750	47,421	0	0	0	0	0	101,250	12/31/2012
2131056		LATHAM	NY		09/28/2017	4.600	77,600	0	0	0	0	0	293,582	02/11/2013
2131056		LATHAM	NY		04/12/2013	4.600	11,086	0	0	0	0	0	41,940	02/11/2013
2131086		SUNLAND	CA		05/09/2013	4.750	254,701	0	330	0	0	0	714,000	01/08/2013
2131206		DEER PARK	NY		06/21/2013	4.350	89,957	0	0	0	0	0	339,286	04/26/2013
2131216		ALBUQUERQUE	NM		06/25/2013	4.125	17,534	0	316	0	0	0	416,668	05/10/2013
2131296		TULSA	OK		09/04/2013	4.200	325,332	0	0	0	0	0	1,290,625	06/29/2016
2131306	CF	INDIANAPOLIS	IN		09/28/2017	4.500	220,202	0	0	0	0	0	533,333	06/21/2013
2131306	CF	INDIANAPOLIS	IN		08/12/2013	4.500	165,152	0	0	0	0	0	400,000	06/21/2013
2131336		EL PASO	TX		09/28/2017	4.500	139,296	0	0	0	0	0	625,714	08/14/2013
2131336		EL PASO	TX		08/29/2013	4.500	92,864	0	0	0	0	0	417,143	08/14/2013
2131566		ST. LOUIS PARK	MN		09/28/2017	5.200	342,157	0	0	0	0	0	1,236,136	07/05/2013
2131646		DALLAS	TX		09/28/2017	5.000	99,373	0	0	0	0	0	298,305	10/25/2013
2131646		DALLAS	TX		12/17/2013	5.000	149,059	0	0	0	0	0	447,458	10/25/2013
2141106	CF	MEMPHIS	TN		09/28/2017	5.050	206,682	0	0	0	0	0	436,531	04/28/2014
2141106	CF	MEMPHIS	TN		05/01/2014	5.050	275,575	0	0	0	0	0	582,041	04/28/2014
3101336	CF	EL PASO	TX		09/28/2017	6.250	26,735	0	0	0	0	0	157,249	08/14/2010

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3101336	CF	EL PASO	TX		09/15/2010	6.250	26,735	0	0	0	0	0	157,251	08/14/2010
3111056		HOPKINTON	MA		09/28/2017	5.900	54,363	0	0	0	0	0	267,273	03/21/2011
3111056		HOPKINTON	MA		04/06/2011	5.900	7,766	0	0	0	0	0	38,182	03/21/2011
3111066		GARDEN CITY	NY		05/03/2011	5.800	63,196	0	0	0	0	0	328,421	03/04/2011
3111086	CF	WAUKEGAN	IL		09/28/2017	6.250	30,191	0	0	0	0	0	207,332	11/16/2010
3111086	CF	WAUKEGAN	IL		02/28/2011	6.250	30,191	0	0	0	0	0	207,334	11/16/2010
3121576	CF	EL PASO	TX		09/28/2017	4.750	134,676	0	0	0	0	0	395,238	11/15/2012
3121696		GERMANTOWN	TN		09/28/2017	4.750	79,035	0	0	0	0	0	167,763	02/19/2013
3121696		GERMANTOWN	TN		03/06/2013	4.750	47,421	0	0	0	0	0	100,659	02/19/2013
3131146		LATHAM	NY		09/28/2017	4.650	46,112	0	0	0	0	0	180,156	06/25/2013
3131146		LATHAM	NY		08/01/2013	4.650	46,112	0	0	0	0	0	180,157	06/25/2013
3131436	CF	ORANGE PARK	FL		09/28/2017	4.850	483,993	0	0	0	0	0	1,075,497	09/10/2013
3141076		OLIVE BRANCH	MS		09/28/2017	4.750	186,365	0	0	0	0	0	517,708	05/15/2014
3141076		OLIVE BRANCH	MS		07/03/2014	4.750	186,365	0	0	0	0	0	517,709	05/15/2014
3141156		OREM	UT		09/28/2017	4.750	488,074	0	0	0	0	0	1,280,851	06/03/2014
3141176	CF	AUGUSTA	GA		08/28/2014	4.300	481,216	0	0	0	0	0	1,470,000	08/05/2014
3141186		SEAFORD	DE		08/28/2014	4.300	343,725	0	0	0	0	0	978,572	07/31/2014
3141226		GLEN ELLYN	IL		09/28/2017	4.850	208,715	0	0	0	0	0	838,235	06/23/2014
3141226		GLEN ELLYN	IL		07/23/2014	4.850	139,143	0	0	0	0	0	558,824	06/23/2014
3141236		CAPE CANAVERAL	FL		07/31/2014	4.750	550,685	0	0	0	0	0	1,727,660	06/29/2014
3141246		MUNDELEIN	IL		09/28/2017	4.750	105,360	0	0	0	0	0	342,308	05/29/2014
3141246		MUNDELEIN	IL		06/30/2014	4.750	158,040	0	0	0	0	0	513,462	05/29/2014
3141276		RIVERSIDE	CA		07/17/2014	4.100	98,162	0	0	0	0	0	719,608	07/08/2014
3141296	CF	DULUTH	GA		09/28/2017	4.600	138,800	0	0	0	0	0	275,000	07/08/2014
3141296	CF	DULUTH	GA		08/15/2014	4.600	208,200	0	0	0	0	0	412,500	07/08/2014
3141306	CF	CLINTON TOWNSHIP	MI		02/25/2019	4.950	244,395	0	0	0	0	0	600,000	01/10/2019
3141327		TULSA	OK		09/28/2017	4.650	139,017	0	0	0	0	0	443,000	08/01/2014
3141327		TULSA	OK		09/08/2014	4.650	347,542	0	0	0	0	0	1,107,500	08/01/2014
3141376		PROVO	UT		09/28/2017	4.700	113,023	0	0	0	0	0	513,044	09/18/2014
3141376		PROVO	UT		01/02/2015	4.700	103,388	0	0	0	0	0	469,307	09/18/2014
3141395	CF	MORGANTOWN	WV		04/14/2020	4.125	87,668	0	0	0	0	0	1,152,855	09/16/2014
3141396	CF	MORGANTOWN	WV		10/17/2014	4.300	486,446	0	0	0	0	0	1,155,422	09/16/2014
3141416		TUCSON	AZ		09/28/2017	4.350	69,228	0	0	0	0	0	148,905	08/11/2014
3141416		TUCSON	AZ		09/15/2014	4.350	276,913	0	0	0	0	0	595,620	08/11/2014

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3141486		OMAHA	NE		10/22/2014	4.400	209,126	0	0	0	0	0	408,000	09/11/2014
3141486		OMAHA	NE		09/28/2017	4.400	209,126	0	0	0	0	0	408,000	09/11/2014
3141486		OMAHA	NE		10/22/2014	4.400	69,709	0	0	0	0	0	136,000	09/11/2014
3141545		ST. PAUL	MN		05/06/2022	3.750	419,432	0	0	0	0	0	1,386,666	12/07/2021
3141546		ST. PAUL	MN		12/17/2014	4.400	221,632	0	0	0	0	0	1,386,667	12/07/2021
3141556		SAN ANTONIO	TX		12/12/2014	4.500	353,306	0	0	0	0	0	936,111	10/22/2014
3141566	CF	WINTER PARK	FL		12/04/2014	4.100	277,615	0	0	0	0	0	1,039,063	10/16/2014
3141587		HESPERIA	CA		12/23/2014	4.550	424,607	0	0	0	0	0	1,134,546	12/04/2014
3141627		FOREST PARK	GA		09/28/2017	4.700	142,171	0	0	0	0	0	287,912	10/28/2014
3141627		FOREST PARK	GA		12/12/2014	4.700	355,429	0	0	0	0	0	719,780	10/28/2014
3141666	CF	FRIDLEY	MN		12/22/2014	4.100	488,625	0	0	0	0	0	1,077,176	11/20/2014
3141707		BELLEVILLE	MI		12/12/2014	4.375	281,579	0	0	0	0	0	812,122	10/28/2014
3141717		CLARKSTON	MI		12/12/2014	4.375	281,579	0	0	0	0	0	706,667	10/30/2014
3141727		WARREN	MI		12/12/2014	4.375	281,579	0	0	0	0	0	811,429	10/30/2014
3141746		FRESNO	CA		01/23/2015	4.300	423,617	0	0	0	0	0	949,565	12/19/2014
3141756	CF	ALBUQUERQUE	NM		02/05/2015	4.300	248,397	0	0	0	0	0	677,928	01/26/2015
3141756	CF	ALBUQUERQUE	NM		09/28/2017	4.300	248,397	0	0	0	0	0	677,928	01/26/2015
3141766	CF	GREENWOOD	IN		02/06/2015	4.250	393,684	0	0	0	0	0	1,095,794	01/05/2015
3141876		SEATTLE	WA		02/25/2015	4.150	140,143	0	0	0	0	0	524,999	01/20/2015
3141876		SEATTLE	WA		09/28/2017	4.150	140,143	0	0	0	0	0	525,001	01/20/2015
3141887		KANSAS CITY	MO		03/11/2015	4.500	468,779	0	0	0	0	0	1,063,566	03/09/2015
3151036		GILBERT	AZ		03/26/2015	4.000	141,404	0	0	0	0	0	310,257	02/24/2015
3151036		GILBERT	AZ		09/28/2017	4.000	353,509	0	0	0	0	0	775,641	02/24/2015
3151046	CF	HAYWARD	CA		04/30/2015	4.300	143,403	0	0	0	0	0	316,923	04/01/2015
3151046	CF	HAYWARD	CA		09/28/2017	4.300	143,403	0	0	0	0	0	316,923	04/01/2015
3151046	CF	HAYWARD	CA		04/30/2015	4.300	71,701	0	0	0	0	0	158,461	04/01/2015
3151066		KENT	WA		09/28/2017	4.150	356,936	0	0	0	0	0	1,000,000	03/07/2015
3151076		RENTON	WA		04/29/2015	4.150	499,710	0	0	0	0	0	1,946,000	04/14/2015
3151117		SANFORD	FL		06/01/2015	4.350	288,676	0	0	0	0	0	707,143	04/20/2015
3151126		ONTARIO	CA		06/12/2015	4.300	362,139	0	0	0	0	0	1,069,445	04/28/2015
3151136	CF	JACKSONVILLE	FL		05/29/2015	4.250	287,960	0	0	0	0	0	581,817	04/27/2015
3151196	CF	GLENDALE	CA		06/24/2015	4.200	481,863	0	0	0	0	0	1,162,500	05/07/2015
3151206		LOUISVILLE	KY		04/07/2015	4.250	399,505	0	0	0	0	0	1,676,471	03/05/2015
3151246	CF	SALEM	OR		07/02/2015	3.950	292,160	0	0	0	0	0	907,693	05/01/2015

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3151256	CF	MIDVALE	UT		07/17/2015	4.125	507,004	0	0	0	0	0	1,248,333	06/08/2015
3151296		LINCOLN	NE		07/23/2015	4.250	361,623	0	0	0	0	0	920,000	06/15/2015
3151317		HAMILTON	OH		07/29/2015	4.250	363,432	0	0	0	0	0	670,139	06/01/2015
3151336	CF	DEERFIELD	IL		07/14/2015	4.100	517,720	0	0	0	0	0	1,435,000	07/19/2017
3151376		COMMERCE CITY	CO		07/24/2015	4.200	196,228	0	0	0	0	0	434,400	06/15/2015
3151386		ALBUQUERQUE	NM		07/22/2015	4.150	293,978	0	0	0	0	0	792,079	06/08/2015
3151397		PORTLAND	OR		08/07/2015	4.300	512,041	0	0	0	0	0	967,167	06/25/2015
3151416		WOODS CROSS	UT		12/11/2015	4.350	139,092	0	0	0	0	0	351,744	07/21/2015
3151436	CF	DRAPER	UT		08/31/2015	4.300	365,743	0	0	0	0	0	695,555	07/06/2015
3151466		WEST JORDAN	UT		09/09/2015	4.300	120,296	0	0	0	0	0	390,244	08/03/2015
3151496		PEACHTREE CITY	GA		08/10/2015	5.360	385,088	0	0	0	0	0	740,351	06/25/2015
3151506		PITTSBURGH	PA		05/21/2015	4.000	477,748	0	0	0	0	0	984,000	04/15/2015
3151525		ALHAMBRA	CA		10/13/2020	4.250	173,093	0	0	0	0	0	1,862,000	09/08/2020
3151526	CF	ALHAMBRA	CA		09/03/2015	4.250	568,269	0	0	0	0	0	1,862,000	09/08/2020
3151566	CF	MOUNT PLEASANT	SC		09/11/2015	4.350	294,432	0	0	0	0	0	672,239	08/13/2015
3151576		MIAMI	FL		09/28/2017	5.000	83,045	0	0	0	0	0	203,303	07/30/2015
3151576		MIAMI	FL		11/12/2008	5.000	142,826	0	(1,431)	0	0	0	340,201	07/30/2015
3151607		AMHERST	NY		05/19/2015	4.250	431,770	0	0	0	0	0	880,812	04/07/2015
3151617		KNOXVILLE	TN		09/24/2015	4.750	446,443	0	0	0	0	0	1,126,000	08/04/2015
3151636		SANDY SPRINGS	GA		09/14/2015	4.430	489,282	0	0	0	0	0	925,714	08/04/2015
3151646		TAMPA	FL		09/28/2017	4.750	523,302	0	0	0	0	0	1,452,500	08/27/2015
3151656	CF	RIVERTON	UT		10/29/2015	3.900	133,147	0	0	0	0	0	904,444	09/02/2015
3151666		RIVERTON	UT		10/29/2015	4.400	304,323	0	0	0	0	0	833,333	09/02/2015
3151676		HUNTSVILLE	TX		10/08/2015	3.870	312,849	0	0	0	0	0	571,429	09/10/2015
3151696		LAS VEGAS	NV		11/12/2015	4.400	297,675	0	0	0	0	0	685,714	11/03/2014
3151707		MINNETONKA	MN		10/29/2015	4.500	427,305	0	0	0	0	0	1,105,263	09/21/2015
3151756		EVERETT	WA		11/16/2015	4.380	520,654	0	0	0	0	0	1,225,000	09/29/2015
3151786	CF	LIVONIA	MI		11/20/2015	4.200	143,504	0	0	0	0	0	638,709	10/19/2015
3151796		MARIETTA	GA		11/12/2015	4.450	372,588	0	0	0	0	0	772,727	08/21/2015
3151836	CF	DRAPER	UT		12/22/2015	4.450	449,219	0	0	0	0	0	894,118	11/30/2015
3151886	CF	TALLAHASSEE	FL		12/01/2015	4.300	520,009	0	0	0	0	0	1,103,529	11/02/2015
3151896	CF	SAN ANTONIO	TX		12/14/2015	4.400	328,941	0	0	0	0	0	660,241	11/12/2015
3151906		SAN ANTONIO	TX		12/14/2015	4.400	246,706	0	0	0	0	0	457,297	11/12/2015
3151937		HILLSBOROUGH	NJ		12/23/2015	4.400	420,965	0	0	0	0	0	1,134,000	11/15/2015

General Interrogatory:

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3151945		SANTA MONICA	CA		12/21/2017	5.000	427,556	0	0	0	0	0	2,050,909	12/03/2017
3151946		SANTA MONICA	CA		12/22/2015	4.350	328,625	0	0	0	0	0	2,050,909	12/03/2017
3151966		PEMBROKE PINES	FL		03/31/2006	4.675	106,575	0	(181)	0	0	0	525,000	12/10/2015
3152006		SACRAMENTO	CA		03/23/2016	4.470	379,786	0	0	0	0	0	1,637,168	08/26/2015
3152026		COCOA BEACH	FL		09/28/2017	4.650	414,826	0	0	0	0	0	1,056,000	12/08/2015
3152035		STOCKBRIDGE	GA		12/07/2018	5.050	60,337	0	0	0	0	0	996,625	11/20/2018
3152036	CF	STOCKBRIDGE	GA		02/05/2016	4.590	498,682	0	0	0	0	0	996,279	11/20/2018
3152046	CF	MIAMISBURG	OH		09/28/2017	4.600	270,951	0	0	0	0	0	604,840	01/20/2016
3152046	CF	MIAMISBURG	OH		02/29/2016	4.600	54,190	0	0	0	0	0	120,967	01/20/2016
3152076		MEMPHIS	TN		03/14/2016	4.500	318,470	0	0	0	0	0	723,404	01/19/2016
3152106	CF	MIAMISBURG	OH		09/28/2017	4.600	108,343	0	0	0	0	0	249,999	01/20/2016
3152106	CF	MIAMISBURG	OH		02/29/2016	4.600	21,669	0	0	0	0	0	50,001	01/20/2016
3161027		MONROEVILLE	PA		03/24/2016	4.500	532,100	0	0	0	0	0	1,037,036	02/09/2016
3161036		CINCINNATI	OH		04/07/2016	4.150	550,197	0	0	0	0	0	969,791	02/01/2016
3161046		LAS VEGAS	NV		04/18/2016	4.350	498,756	0	0	0	0	0	905,660	03/10/2016
3161077		CLEMMONS	NC		06/01/2016	4.550	586,204	0	0	0	0	0	1,044,068	03/15/2016
3161096		SPOKANE	WA		04/28/2016	4.450	583,204	0	0	0	0	0	1,126,087	02/18/2016
3161106		MONROEVILLE	PA		04/29/2016	4.400	76,171	0	0	0	0	0	143,411	02/09/2016
3161116		MONROEVILLE	PA		04/29/2016	4.400	76,171	0	0	0	0	0	133,333	02/09/2016
3161126		MONROEVILLE	PA		04/29/2016	4.400	152,343	0	0	0	0	0	274,510	02/09/2016
3161136		CORONA DEL MAR	CA		05/11/2016	4.450	584,906	0	0	0	0	0	1,670,000	03/22/2016
3161147		LAS VEGAS	NV		05/12/2016	4.400	500,788	0	0	0	0	0	1,073,334	04/01/2016
3161156		ALBUQUERQUE	NM		11/26/2007	4.400	275,775	0	(433)	0	0	0	485,003	03/02/2016
3161186		BROOKLYN CENTER	MN		07/28/2016	4.250	363,688	0	0	0	0	0	1,100,000	11/17/2015
3161206	CF	LONGWOOD	FL		04/29/2016	4.400	238,320	0	0	0	0	0	389,190	04/27/2021
3161236	CF	PROVO	UT		06/23/2016	4.300	250,567	0	0	0	0	0	468,923	04/13/2016
3161246	CF	LAS VEGAS	NV		05/27/2016	4.150	165,987	0	0	0	0	0	348,000	04/04/2016
3161256	CF	LAS VEGAS	NV		05/27/2016	4.150	165,987	0	0	0	0	0	342,500	04/04/2016
3161266	CF	HENDERSON	NV		05/27/2016	4.150	165,987	0	0	0	0	0	341,333	03/31/2016
3161286	CF	CINCINNATI	OH		09/28/2017	4.500	255,254	0	0	0	0	0	425,000	09/22/2016
3161286	CF	CINCINNATI	OH		12/01/2016	4.500	85,085	0	0	0	0	0	141,667	09/22/2016
3161296		BEACHWOOD	OH		05/19/2016	4.300	128,787	0	0	0	0	0	372,857	04/13/2016
3161306		BEACHWOOD	OH		05/19/2016	4.300	128,787	0	0	0	0	0	359,091	04/13/2016
3161316		PHOENIX	AZ		06/29/2016	4.100	332,590	0	0	0	0	0	642,857	04/25/2016

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3161326		BOCA RATON	FL		05/31/2016	4.150	304,180	0	0	0	0	0	568,000	04/23/2016
3161336		MURRAY	UT		07/01/2016	4.250	536,080	0	0	0	0	0	1,209,091	05/20/2016
3161346		ELIZABETHTOWN	KY		06/09/2016	4.100	350,621	0	0	0	0	0	704,546	04/30/2016
3161356	CF	MONTGOMERY	AL		08/01/2016	4.400	154,416	0	0	0	0	0	416,404	06/05/2016
3161356	CF	MONTGOMERY	AL		09/28/2017	4.400	77,208	0	0	0	0	0	208,202	06/05/2016
3161356	CF	MONTGOMERY	AL		08/01/2016	4.400	77,208	0	0	0	0	0	208,202	06/05/2016
3161386	CF	MINNETONKA	MN		07/12/2016	4.250	418,373	0	0	0	0	0	774,000	05/31/2016
3161416		ROSWELL	GA		06/22/2016	4.250	333,717	0	0	0	0	0	800,000	05/11/2016
3161435		PEWAUKEE	WI		12/02/2020	3.750	363,251	0	0	0	0	0	1,775,001	09/21/2020
3161436		PEWAUKEE	WI		06/24/2016	4.350	383,851	0	0	0	0	0	1,775,000	09/21/2020
3161446		MILWAUKEE	WI		06/24/2016	4.400	384,317	0	0	0	0	0	712,500	03/09/2016
3161457		ST. PETERSBURG	FL		06/08/2016	4.150	381,974	0	0	0	0	0	734,940	11/16/2015
3161475	CF	PRAIRIE VILLAGE	KS		01/10/2019	5.050	211,481	0	0	0	0	0	1,381,733	12/06/2018
3161476	CF	PRAIRIE VILLAGE	KS		07/01/2016	4.250	558,057	0	0	0	0	0	1,383,908	12/06/2018
3161536		BIRMINGHAM	AL		08/25/2016	4.350	264,160	0	0	0	0	0	645,455	07/12/2016
3161546	CF	TUCSON	AZ		01/30/2017	4.400	158,493	0	0	0	0	0	310,769	06/28/2016
3161556		KANSAS CITY	MO		08/25/2016	4.250	270,463	0	0	0	0	0	484,488	07/07/2016
3161556		KANSAS CITY	MO		09/28/2017	4.250	193,188	0	0	0	0	0	346,063	07/07/2016
3161556		KANSAS CITY	MO		08/25/2016	4.250	77,276	0	0	0	0	0	138,426	07/07/2016
3161567		BIRMINGHAM	AL		10/11/2016	4.250	545,739	0	0	0	0	0	1,054,065	09/27/2016
3161596	CF	SALT LAKE CITY	UT		09/06/2016	4.100	330,655	0	0	0	0	0	734,694	07/07/2016
3161606		ORLANDO	FL		08/24/2016	4.200	308,732	0	0	0	0	0	545,455	07/08/2016
3161646	CF	KANSAS CITY	MO		11/10/2016	4.100	402,979	0	0	0	0	0	1,133,333	09/07/2016
3161656	CF	FARMINGTON HILLS	MI		09/26/2016	4.000	231,482	0	0	0	0	0	470,000	08/22/2016
3161676		SCOTTSDALE	AZ		09/26/2016	4.000	231,483	0	0	0	0	0	441,898	09/02/2016
3161686		FRESNO	CA		09/26/2016	4.000	231,482	0	0	0	0	0	462,857	08/24/2016
3161716	CF	OKLAHOMA CITY	OK		10/03/2016	3.950	464,502	0	0	0	0	0	992,400	08/22/2016
3161727		SEFFNER	FL		02/01/2017	4.250	127,693	0	0	0	0	0	265,411	12/07/2016
3161727		SEFFNER	FL		09/28/2017	4.250	127,693	0	0	0	0	0	265,412	12/07/2016
3161735	CF	MILWAUKEE	WI		05/31/2018	5.000	42,696	0	0	0	0	0	903,667	04/10/2018
3161736	CF	MILWAUKEE	WI		10/03/2016	4.150	421,132	0	0	0	0	0	903,670	04/10/2018
3161766		FREDERICKSBURG	VA		10/14/2016	4.150	336,905	0	0	0	0	0	1,448,560	09/04/2016
3161776	CF	FRESNO	CA		10/31/2016	4.000	503,729	0	0	0	0	0	914,286	09/27/2016
3161796	CF	NASHVILLE	TN		10/19/2016	4.050	430,730	0	0	0	0	0	953,143	09/28/2016

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3161806	CF	RENO	NV		12/06/2016	4.250	339,833	0	0	0	0	0	1,083,970	11/04/2016
3161816	CF	TACOMA	WA		10/25/2016	3.980	175,813	0	0	0	0	0	1,061,542	09/08/2016
3161826	CF	NOVI	MI		09/28/2017	4.250	311,851	0	0	0	0	0	567,500	09/07/2016
3161826	CF	NOVI	MI		10/27/2016	4.250	77,963	0	0	0	0	0	141,875	09/07/2016
3161846		SAN ANTONIO	TX		10/31/2016	4.125	233,257	0	0	0	0	0	505,714	09/19/2016
3161856	CF	GLENDALE	WI		11/14/2016	4.100	468,212	0	0	0	0	0	808,482	08/10/2016
3161866		NOVI	MI		11/01/2016	4.000	335,819	0	0	0	0	0	595,122	09/19/2016
3161876	CF	MEMPHIS	TN		09/30/2016	4.250	265,545	0	0	0	0	0	548,718	08/30/2016
3161956	CF	MIDVALE	UT		01/11/2017	4.200	425,213	0	0	0	0	0	756,522	11/29/2016
3161965	CF	HAVERHILL	MA		08/06/2019	4.950	72,739	0	0	0	0	0	816,000	07/08/2019
3161966	CF	HAVERHILL	MA		12/15/2016	4.350	340,250	0	0	0	0	0	816,000	07/08/2019
3161986		WEST SPRINGFIELD	MA		01/11/2017	4.100	594,082	0	0	0	0	0	1,020,833	12/22/2016
3161996	CF	FAYETTEVILLE	NC		12/21/2016	4.150	474,321	0	0	0	0	0	1,283,334	11/03/2016
3162016	CF	TAMPA	FL		01/10/2017	4.250	236,954	0	0	0	0	0	500,000	11/21/2016
3162056	CF	TUCSON	AZ		01/17/2017	4.450	277,666	0	0	0	0	0	528,000	11/21/2016
3162066	CF	SACRAMENTO	CA		02/16/2017	4.200	511,698	0	0	0	0	0	987,097	01/23/2017
3162106	CF	TAMPA	FL		01/26/2017	4.625	207,161	0	0	0	0	0	453,659	12/29/2016
3162116	CF	KANSAS CITY	MO		02/07/2017	4.350	618,235	0	0	0	0	0	976,286	01/16/2017
3162157		COLUMBUS	GA		09/28/2017	4.700	516,726	0	0	0	0	0	991,304	01/17/2017
3162186		WEST CHESTER	PA		09/28/2017	4.630	319,900	0	0	0	0	0	535,238	01/16/2017
3162186		WEST CHESTER	PA		02/22/2017	4.630	79,975	0	0	0	0	0	133,809	01/16/2017
3162196		PROVIDENCE	RI		09/28/2017	4.630	517,417	0	0	0	0	0	872,727	01/10/2017
3162227		AUBURN HILLS	MI		09/28/2017	4.750	240,535	0	0	0	0	0	482,332	01/05/2017
3171016		OLATHE	KS		05/31/2017	4.670	551,141	0	0	0	0	0	998,214	01/24/2017
3171066	CF	CINCINNATI	OH		03/23/2017	4.750	216,078	0	0	0	0	0	533,158	02/02/2017
3171076	CF	SHARONVILLE	OH		09/28/2017	4.750	172,862	0	0	0	0	0	291,429	02/02/2017
3171076	CF	SHARONVILLE	OH		03/23/2017	4.750	43,216	0	0	0	0	0	72,857	02/02/2017
3171126	CF	CORVALLIS	OR		04/11/2017	4.750	606,607	0	0	0	0	0	1,400,000	03/10/2017
3171136	CF	MILWAUKEE	WI		05/17/2017	4.850	325,278	0	0	0	0	0	543,005	01/17/2017
3171166	CF	GREENSBORO	NC		05/01/2017	4.850	694,535	0	0	0	0	0	1,450,000	03/09/2017
3171196		TOWSON	MD		04/28/2017	4.950	811,602	0	0	0	0	0	2,079,365	12/07/2016
3171256		EL PASO	TX		06/06/2017	4.800	326,244	0	0	0	0	0	612,500	04/25/2017
3171266		LAKEWOOD	CO		05/31/2017	4.800	919,007	0	0	0	0	0	1,953,061	03/31/2017
3171276		MADISON	WI		12/21/2007	4.650	580,022	0	(1,617)	0	0	0	1,326,322	11/19/2018

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3171286		HOLT	MI		05/26/2017	4.950	697,571	0	0	0	0	0	1,367,500	04/10/2017
3171306	CF	NORTH CHARLESTON	SC		06/02/2017	5.000	185,684	0	0	0	0	0	415,162	04/07/2017
3171316	CF	SUMMERVILLE	SC		06/30/2017	5.000	409,403	0	0	0	0	0	803,000	04/07/2017
3171326	CF	WICHITA FALLS	TX		06/30/2017	4.400	128,241	0	0	0	0	0	592,500	03/21/2017
3171337		INDIANAPOLIS	IN		06/16/2017	4.850	571,489	0	0	0	0	0	1,007,391	05/10/2017
3171366	CF	TROY	MI		06/28/2017	4.750	611,105	0	0	0	0	0	1,485,000	05/03/2017
3171376		ST. PAUL	MN		06/23/2017	4.500	321,095	0	0	0	0	0	611,765	05/03/2017
3171416	CF	ALBUQUERQUE	NM		06/16/2017	4.850	213,957	0	0	0	0	0	432,184	05/23/2017
3171426		WEST SENECA	NY		07/06/2017	4.700	531,202	0	0	0	0	0	910,000	05/26/2017
3171446	CF	WICHITA	KS		09/01/2017	4.600	409,438	0	0	0	0	0	779,105	07/17/2017
3171466	CF	NORTH BRUNSWICK	NJ		07/31/2017	4.640	204,069	0	0	0	0	0	541,667	05/24/2017
3171476	CF	CLERMONT	FL		01/02/2018	4.625	626,452	0	0	0	0	0	1,493,951	10/17/2017
3171486	CF	LIVONIA	MI		08/18/2017	4.350	260,831	0	0	0	0	0	533,333	06/28/2017
3171496		NOVI	MI		08/17/2017	4.350	540,835	0	0	0	0	0	1,275,000	06/30/2017
3171516	CF	NORTH CHARLESTON	SC		08/10/2017	4.650	204,917	0	0	0	0	0	421,052	07/26/2017
3171526		LEXINGTON	SC		09/07/2017	4.375	161,333	0	0	0	0	0	486,000	08/02/2017
3171536		TAYLORSVILLE	UT		08/02/2017	4.050	262,706	0	0	0	0	0	884,616	07/20/2017
3171546	CF	CASTLE ROCK	CO		09/19/2017	4.450	245,925	0	0	0	0	0	600,000	09/13/2017
3171566	CF	OMAHA	NE		10/10/2017	4.500	329,510	0	0	0	0	0	613,334	09/13/2017
3171576		WOODBRIDGE	VA		08/10/2011	5.350	713,575	0	0	0	0	0	1,625,166	08/23/2017
3171586	CF	MURRAY	UT		09/13/2017	4.375	523,280	0	0	0	0	0	825,000	08/17/2017
3171596	CF	SUGAR LAND	TX		09/27/2017	4.450	742,290	0	0	0	0	0	1,335,714	08/14/2017
3171606		STREETSBORO	OH		09/20/2017	4.500	437,013	0	0	0	0	0	920,000	08/07/2017
3171626	CF	COMMACK	NY		10/25/2017	4.120	308,101	0	0	0	0	0	700,000	09/15/2017
3171656		PETERSBURG	VA		11/01/2017	4.250	174,506	0	0	0	0	0	333,333	10/04/2017
3171666	CF	PORTAGE	MI		11/01/2017	4.250	305,386	0	0	0	0	0	622,223	10/03/2017
3171676		OKLAHOMA CITY	OK		11/21/2017	4.150	786,005	0	0	0	0	0	1,457,747	10/16/2017
3171696		CAPE CANAVERAL	FL		03/20/2018	4.400	529,235	0	0	0	0	0	1,292,308	03/18/2018
3171705		PORT HURON	MI		05/28/2019	5.250	507,720	0	0	0	0	0	1,893,750	01/25/2019
3171706		PORT HURON	MI		12/06/2017	4.500	373,632	0	0	0	0	0	1,893,750	01/25/2019
3171716		STURTEVANT	WI		12/14/2017	4.400	757,366	0	0	0	0	0	1,315,386	10/30/2017
3171726		MEMPHIS	TN		11/17/2017	4.400	701,678	0	0	0	0	0	1,181,250	10/11/2017
3171746		LEXINGTON	SC		12/01/2017	4.550	165,553	0	0	0	0	0	418,333	10/26/2017
3171756		OMAHA	NE		02/08/2018	4.500	209,151	0	0	0	0	0	442,308	11/17/2017

General Interrogatory:

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3171786		DETROIT	MI		01/05/2018	4.550	662,985	0	0	0	0	0	1,425,000	11/13/2017
3171796		BOWLING GREEN	KY		01/11/2018	4.625	309,701	0	0	0	0	0	585,000	12/01/2017
3171806	CF	COLORADO SPRINGS	CO		01/11/2018	4.490	945,399	0	0	0	0	0	1,767,693	12/07/2017
3171816		EL PASO	TX		01/24/2018	4.500	416,707	0	0	0	0	0	775,167	12/16/2017
3171836		JOPLIN	MO		01/26/2018	3.750	197,114	0	0	0	0	0	738,889	12/21/2017
3171846	CF	EL PASO	TX		02/15/2018	4.400	413,387	0	0	0	0	0	845,370	01/03/2018
3171856		FRESNO	CA		01/19/2018	4.450	220,591	0	0	0	0	0	482,692	12/28/2017
3171866		CHICAGO	IL		02/28/2018	4.350	357,693	0	0	0	0	0	861,429	12/21/2017
3171876		CHICAGO	IL		01/16/2018	4.350	619,287	0	0	0	0	0	1,331,013	12/21/2017
3171886		JACKSONVILLE	FL		02/05/2018	4.500	316,986	0	0	0	0	0	757,037	01/03/2018
3171896	CF	WILMINGTON	DE		07/02/2018	4.700	414,711	0	0	0	0	0	1,030,000	04/04/2018
3171906	CF	WILMINGTON	DE		07/02/2018	4.700	207,355	0	0	0	0	0	565,000	04/04/2018
3171926		FORT MYERS	FL		02/28/2018	4.500	292,811	0	0	0	0	0	805,000	01/09/2018
3171946		OLATHE	KS		03/22/2018	4.550	795,903	0	0	0	0	0	1,962,025	10/19/2017
3181026	CF	LENEXA	KS		03/29/2018	4.500	419,890	0	0	0	0	0	802,778	02/13/2018
3181056	CF	PLAINVIEW	NY		04/02/2018	4.700	507,468	0	0	0	0	0	940,000	02/13/2018
3181076	CF	BRENTWOOD	TN		04/18/2008	5.410	222,151	0	(1,422)	0	0	0	620,000	02/28/2018
3181086	CF	NORTH LITTLE ROCK	AR		04/18/2008	5.410	926,885	0	(11,052)	0	0	0	1,938,585	03/19/2018
3181096	CF	BONITA SPRINGS	FL		05/01/2018	4.950	671,842	0	0	0	0	0	1,218,750	03/08/2018
3181126		COLUMBUS	OH		05/31/2018	4.660	339,333	0	0	0	0	0	573,333	04/24/2018
3181136	CF	LOS ANGELES	CA		07/25/2018	5.000	983,545	0	0	0	0	0	4,227,693	04/27/2018
3181156	CF	COLUMBUS	OH		06/22/2018	4.850	404,430	0	0	0	0	0	640,385	05/08/2018
3181166	CF	CLINTON TOWNSHIP	MI		06/13/2018	4.710	287,019	0	0	0	0	0	581,818	04/23/2018
3181176		SAINT CLAIR SHORES	MI		06/13/2018	4.710	179,387	0	0	0	0	0	432,000	04/23/2018
3181186	CF	GIBRALTAR	MI		06/13/2018	4.710	322,896	0	0	0	0	0	660,000	04/23/2018
3181196	CF	ROCKVILLE	MD		06/12/2018	4.650	1,017,835	0	0	0	0	0	1,935,000	04/19/2018
3181216	CF	TUALATIN	OR		11/08/2018	4.750	707,597	0	0	0	0	0	1,881,355	09/05/2018
3181226	CF	WOODBURN	OR		11/08/2018	4.750	296,426	0	0	0	0	0	746,531	09/05/2018
3181236	CF	SALEM	OR		11/08/2018	4.750	430,295	0	0	0	0	0	1,431,250	09/05/2018
3181246	CF	GLEN ALLEN	VA		08/01/2018	4.750	427,872	0	0	0	0	0	800,000	05/22/2018
3181256		SALT LAKE CITY	UT		06/29/2018	4.450	306,204	0	0	0	0	0	1,010,000	05/24/2018
3181266		TAMPA	FL		06/21/2018	4.850	427,013	0	0	0	0	0	754,902	05/08/2018
3181276	CF	BINGHAM FARMS	MI		07/12/2018	4.900	429,601	0	(135)	0	0	0	1,087,379	05/14/2018
3181276	CF	BINGHAM FARMS	MI		07/29/2008	4.900	428,871	0	0	0	0	0	1,087,378	05/14/2018

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3181286	CF	EL PASO	TX		07/30/2018	4.800	781,003	0	0	0	0	0	1,523,316	07/18/2018
3181296	CF	COLUMBUS	OH		08/08/2018	4.830	157,131	0	0	0	0	0	394,545	06/19/2018
3181306	CF	COLUMBUS	OH		08/08/2018	4.830	471,392	0	0	0	0	0	1,065,000	06/19/2018
3181316	CF	TEWKSBURY	MA		07/19/2018	4.650	898,318	0	0	0	0	0	1,500,000	05/30/2018
3181326	CF	DURHAM	NC		07/13/2018	4.700	296,655	0	0	0	0	0	1,045,161	06/10/2018
3181336	CF	SAN ANTONIO	TX		09/04/2018	4.850	633,544	0	0	0	0	0	1,624,000	06/14/2018
3181347		SPRING	TX		08/20/2018	5.150	1,042,098	0	0	0	0	0	2,243,077	06/27/2018
3181376		ROCHESTER HILLS	MI		08/24/2018	5.000	157,579	0	0	0	0	0	818,182	07/05/2018
3181386		PROVO	UT		10/01/2018	6.125	1,385,351	0	0	0	0	0	4,927,500	10/01/2018
3181396		ROCHESTER HILLS	MI		08/06/2018	4.850	645,089	0	0	0	0	0	1,737,805	06/27/2018
3181416	CF	ORLANDO	FL		07/13/2018	4.700	242,718	0	0	0	0	0	774,194	06/10/2018
3181435	CF	HAYWARD	CA		06/07/2022	4.460	476,637	0	0	0	0	0	3,025,454	04/25/2022
3181436	CF	HAYWARD	CA		08/31/2018	4.600	626,078	0	0	0	0	0	3,025,455	04/25/2022
3181446	CF	SOUTHFIELD	MI		10/01/2018	4.910	259,175	0	0	0	0	0	604,687	07/16/2018
3181456	CF	NORWOOD	OH		09/19/2018	4.500	1,948,113	0	0	0	0	0	3,122,307	08/08/2018
3181466	CF	CHATTANOOGA	TN		09/13/2018	4.750	689,486	0	0	0	0	0	1,453,333	07/09/2018
3181476	CF	FRESNO	CA		09/13/2018	4.650	902,618	0	0	0	0	0	1,525,252	07/18/2018
3181506	CF	GREENVILLE	SC		08/29/2018	4.750	737,828	0	0	0	0	0	1,593,000	07/27/2018
3181516	CF	INDIANAPOLIS	IN		09/13/2018	4.950	654,779	0	0	0	0	0	1,079,177	08/21/2018
3181526	CF	ARLINGTON	TX		09/27/2018	4.680	902,988	0	0	0	0	0	1,564,255	07/27/2018
3181536		BAKERSFIELD	CA		09/27/2018	4.550	156,213	0	0	0	0	0	471,053	08/21/2018
3181546	CF	RONKONKOMA	NY		10/22/2018	4.950	119,468	0	0	0	0	0	232,500	08/21/2018
3181556		OMAHA	NE		12/13/2018	4.850	771,067	0	0	0	0	0	1,371,333	11/09/2018
3181566		COLUMBIA	SC		10/15/2018	4.875	128,277	0	0	0	0	0	493,125	09/07/2018
3181576	CF	COLUMBIA	SC		11/08/2018	4.750	216,981	0	0	0	0	0	388,158	09/19/2018
3181586		PAPILLION	NE		11/20/2018	4.900	268,854	0	0	0	0	0	414,545	11/14/2018
3181596	CF	ROCHESTER	MI		10/26/2018	4.850	278,310	0	0	0	0	0	816,666	09/17/2018
3181606	CF	BONITA SPRINGS	FL		12/07/2018	4.740	217,704	0	0	0	0	0	463,415	10/04/2018
3181616	CF	SCHERTZ	TX		11/16/2018	4.800	434,273	0	0	0	0	0	885,135	10/23/2018
3181626		OMAHA	NE		12/10/2018	5.450	173,572	0	0	0	0	0	287,501	11/09/2018
3181636		TUCSON	AZ		12/03/2018	5.000	393,291	0	0	0	0	0	602,296	10/30/2018
3181646	CF	NASHVILLE	TN		12/13/2018	4.800	1,366,112	0	0	0	0	0	2,446,154	10/11/2018
3181656	CF	SANTA ROSA	CA		12/26/2018	4.800	566,507	0	0	0	0	0	1,548,181	10/16/2018
3181666	CF	LINCOLN	NE		12/14/2018	5.000	261,306	0	0	0	0	0	423,333	11/15/2018

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3181696	CF	SAN ANTONIO	TX		12/20/2018	5.000	218,495	0	0	0	0	0	584,375	11/14/2018
3181726	CF	ALBUQUERQUE	NM		12/19/2018	4.970	684,509	0	0	0	0	0	1,162,500	11/13/2018
3181736		ANN ARBOR	MI		12/19/2018	4.840	80,422	0	0	0	0	0	2,714,285	04/17/2018
3181746	CF	WALL	NJ		01/24/2019	4.900	274,182	0	0	0	0	0	600,000	12/13/2018
3181756	CF	BOZEMAN	MT		01/17/2019	4.900	685,456	0	0	0	0	0	1,692,857	12/12/2018
3181766	CF	DALLAS	TX		12/20/2018	4.850	546,789	0	0	0	0	0	921,894	11/19/2018
3181776	CF	KNOXVILLE	TN		01/17/2019	5.050	877,515	0	0	0	0	0	1,955,556	12/11/2018
3181786	CF	COLUMBUS	OH		01/24/2019	5.150	504,182	0	0	0	0	0	867,373	12/12/2018
3181796		TUCSON	AZ		01/10/2019	5.050	307,130	0	0	0	0	0	624,057	11/28/2018
3181826		SADDLE BROOK	NJ		02/14/2019	4.750	424,411	0	0	0	0	0	916,667	12/20/2018
3181836		CHATTANOOGA	TN		02/06/2019	4.950	338,135	0	0	0	0	0	833,333	01/22/2019
3181846	CF	CHERRY HILL	NJ		02/07/2019	4.875	124,732	0	0	0	0	0	600,000	12/31/2018
3181866	CF	CARLSBAD	CA		02/08/2019	4.800	594,680	0	0	0	0	0	1,064,656	12/17/2018
3181896		SUMMERVILLE	SC		05/15/2019	4.750	140,485	0	0	0	0	0	671,111	02/21/2019
3181906	CF	EDEN PRAIRIE	MN		02/26/2019	4.750	365,735	0	0	0	0	0	646,667	01/14/2019
3191026	CF	SOUTH JORDAN	UT		05/14/2019	4.750	184,107	0	0	0	0	0	315,455	02/21/2019
3191046		CLARKSVILLE	TN		06/03/2019	4.700	88,160	0	0	0	0	0	440,000	03/18/2019
3191056	CF	CHANHASSEN	MN		05/14/2019	4.500	183,582	0	0	0	0	0	300,000	04/26/2019
3191066	CF	WACONIA	MN		06/28/2019	4.600	276,315	0	0	0	0	0	434,091	06/10/2019
3191076	CF	NOVI	MI		05/16/2019	4.750	487,209	0	0	0	0	0	890,000	04/03/2019
3191086	CF	FRESNO	CA		04/11/2019	4.450	219,660	0	0	0	0	0	575,000	02/21/2019
3191096	CF	VIRGINIA BEACH	VA		04/18/2019	4.730	573,724	0	0	0	0	0	1,155,000	02/28/2019
3191106		DEER PARK	NY		04/26/2019	4.750	132,432	0	0	0	0	0	319,355	03/14/2019
3191126	CF	WARWICK	RI		05/30/2019	4.650	367,797	0	0	0	0	0	595,349	03/29/2019
3191136	CF	WILSONVILLE	OR		12/19/2019	4.150	240,171	0	0	0	0	0	1,192,500	09/23/2019
3191145	CF	ROANOKE	VA		06/20/2019	4.400	49,448	0	0	0	0	0	1,850,000	04/24/2019
3191146	CF	ROANOKE	VA		06/20/2019	4.400	918,973	0	0	0	0	0	1,796,117	04/24/2019
3191176	CF	VIRGINIA BEACH	VA		06/14/2019	4.490	92,121	0	0	0	0	0	280,000	05/06/2019
3191186		NORFOLK	VA		06/27/2019	4.350	442,188	0	0	0	0	0	1,070,000	04/09/2019
3191196	CF	ZIONSVILLE	IN		06/07/2019	4.300	198,859	0	0	0	0	0	347,000	05/13/2019
3191216	CF	INDIANAPOLIS	IN		06/03/2019	4.370	551,195	0	0	0	0	0	857,143	05/02/2019
3191226		HIALEAH	FL		06/21/2019	4.330	257,106	0	0	0	0	0	400,000	06/06/2019
3191256	CF	MISHAWAKA	IN		09/12/2019	4.375	138,762	0	0	0	0	0	280,928	06/28/2019
3191276	CF	FRESNO	CA		07/18/2019	4.125	641,575	0	0	0	0	0	1,020,999	06/13/2019

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3191296		RALSTON	NE		07/26/2019	4.200	133,259	0	0	0	0	0	261,000	06/13/2019
3191306	CF	GREENVILLE	SC		09/12/2019	4.400	143,032	0	0	0	0	0	280,000	07/08/2019
3191326		INDEPENDENCE	KY		08/27/2019	4.250	426,890	0	0	0	0	0	651,000	07/03/2019
3191336		FORT THOMAS	KY		08/27/2019	4.250	275,700	0	0	0	0	0	420,000	06/24/2019
3191346		GREENSBURG	IN		08/27/2019	4.250	458,017	0	0	0	0	0	712,000	06/19/2019
3191356	CF	SYRACUSE	UT		08/01/2019	4.150	229,626	0	0	0	0	0	393,000	06/25/2019
3191366		CENTENNIAL	CO		10/22/2019	4.250	514,859	0	0	0	0	0	1,017,308	06/21/2019
3191396		OMAHA	NE		08/23/2019	4.100	832,166	0	0	0	0	0	1,664,286	07/22/2019
3191416	CF	HANAHAN	SC		09/13/2019	4.200	230,838	0	0	0	0	0	515,000	07/12/2019
3191426	CF	STAFFORD	TX		09/24/2019	4.050	334,485	0	0	0	0	0	595,000	08/01/2019
3191436	CF	ORLANDO	FL		09/24/2019	4.050	200,691	0	0	0	0	0	348,548	07/29/2019
3191455	CF	WOBURN	MA		11/06/2019	3.990	84,741	0	0	0	0	0	1,329,000	09/06/2019
3191456	CF	WOBURN	MA		11/06/2019	3.990	749,768	0	0	0	0	0	1,329,000	09/06/2019
3191476	CF	LAS VEGAS	NV		09/19/2019	4.150	193,799	0	0	0	0	0	347,000	07/31/2019
3191486	CF	LAS VEGAS	NV		12/02/2019	4.250	465,120	0	0	0	0	0	924,000	10/29/2019
3191496		LORAIN	OH		09/09/2019	4.420	232,481	0	0	0	0	0	347,500	08/06/2019
3191506		ROSWELL	GA		10/09/2019	4.100	801,724	0	0	0	0	0	1,445,182	08/24/2019
3191516		NASHVILLE	TN		10/03/2019	4.050	780,810	0	0	0	0	0	1,345,000	08/22/2019
3191526	CF	LAKE MARY	FL		09/12/2019	4.050	356,110	0	0	0	0	0	920,000	08/15/2019
3191566	CF	OGDEN	UT		11/22/2019	4.000	399,163	0	0	0	0	0	1,060,000	09/20/2019
3191586	CF	WEST POINT	UT		11/22/2019	4.000	171,285	0	0	0	0	0	350,000	09/20/2019
3191596		HAUPPAUGE	NY		11/14/2019	3.950	183,555	0	0	0	0	0	275,000	09/17/2019
3191606	CF	MIAMI GARDENS	FL		11/20/2019	3.900	258,935	0	0	0	0	0	440,000	10/25/2019
3191646	CF	MT. JULIET	TN		11/22/2019	4.050	313,742	0	0	0	0	0	625,000	10/11/2019
3191656	CF	SOUTHGATE	MI		01/10/2020	3.850	315,765	0	0	0	0	0	590,000	10/21/2019
3191696		BEAUMONT	TX		11/21/2019	3.750	258,384	0	0	0	0	0	1,275,000	09/26/2019
3191706	CF	EL CAJON	CA		11/21/2019	3.750	88,589	0	0	0	0	0	192,000	10/10/2019
3191716	CF	MOAB	UT		11/21/2019	3.750	110,736	0	0	0	0	0	200,000	10/24/2019
3191726	CF	INDIANAPOLIS	IN		11/22/2019	3.900	149,812	0	0	0	0	0	265,000	10/16/2019
3191736	CF	MURRAY	UT		12/13/2019	4.000	395,543	0	0	0	0	0	746,667	11/11/2019
3191746	CF	EL PASO	TX		12/19/2019	3.750	315,152	0	0	0	0	0	510,000	11/25/2019
3191756		AUBURN HILLS	MI		12/05/2019	4.200	225,232	0	0	0	0	0	520,000	10/04/2019
3191766	CF	INDIANAPOLIS	IN		11/26/2019	4.000	201,577	0	0	0	0	0	350,000	10/02/2019
3191786	CF	BAKERSFIELD	CA		12/11/2019	3.800	870,839	0	0	0	0	0	1,555,000	07/08/2019

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 0 interest due and unpaid.
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4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3191886	CF	FLORENCE	CO		12/11/2019	3.750	139,733	0	0	0	0	0	421,000	10/30/2019
3191896		ALPHARETTA	GA		11/27/2019	3.900	818,419	0	0	0	0	0	1,300,000	10/10/2019
3191906	CF	LEWISTON	ME		02/14/2020	3.900	216,666	0	0	0	0	0	320,000	11/12/2019
3191916	CF	CINCINNATI	OH		12/19/2019	3.800	459,485	0	0	0	0	0	1,043,000	10/17/2019
3191936		BRENTWOOD	NY		12/31/2019	3.950	251,571	0	0	0	0	0	525,000	11/19/2019
3191946		HUNT VALLEY	MD		01/15/2020	3.850	371,488	0	0	0	0	0	1,510,000	11/18/2019
3191966	CF	NAMPA	ID		01/08/2020	3.750	185,558	0	0	0	0	0	375,500	11/13/2019
3191976	CF	RINCON	GA		12/11/2019	3.800	379,671	0	0	0	0	0	645,000	10/23/2019
3191996	CF	HOMEWOOD	AL		01/22/2020	4.040	241,921	0	0	0	0	0	425,000	12/02/2019
3192006		DEPEW	NY		01/31/2020	3.900	432,503	0	0	0	0	0	920,000	12/06/2019
3192016		WEST CHESTER	OH		01/29/2020	3.700	267,069	0	0	0	0	0	410,000	12/18/2019
3192026	CF	NOBLESVILLE	IN		01/29/2020	3.700	231,830	0	0	0	0	0	365,000	12/13/2019
3192036	CF	INDIANAPOLIS	IN		01/29/2020	3.700	372,783	0	0	0	0	0	635,000	12/17/2019
3192046	CF	WESTFIELD	IN		01/29/2020	3.700	185,464	0	0	0	0	0	510,000	12/13/2019
3192056		COLUMBUS	OH		01/29/2020	3.700	448,360	0	0	0	0	0	869,000	12/18/2019
3192066	CF	SAN DIEGO	CA		12/09/2019	3.750	286,920	0	0	0	0	0	760,000	11/11/2019
3192076	CF	HILLSBORO	OR		01/29/2020	3.750	110,692	0	0	0	0	0	212,000	11/21/2019
3192086	CF	PORTLAND	OR		01/29/2020	3.750	93,662	0	0	0	0	0	213,000	11/22/2019
3192096	CF	TACOMA	WA		01/29/2020	3.750	87,702	0	0	0	0	0	143,000	11/19/2019
3192106	CF	LAKE OSWEGO	OR		01/29/2020	3.750	259,781	0	0	0	0	0	421,000	11/22/2019
3192116	CF	SALISBURY	MD		02/12/2020	3.800	188,510	0	0	0	0	0	481,000	01/13/2020
3192126	CF	MILILANI	HI		02/19/2020	3.850	446,846	0	0	0	0	0	750,000	11/09/2019
3192136		TEXARKANA	TX		01/30/2020	4.250	583,840	0	0	0	3,168	0	1,352,000	12/16/2019
3192146		WEST CHESTER	OH		05/08/2020	3.800	1,077,666	0	0	0	0	0	1,550,000	01/02/2020
3192156		CINCINNATI	OH		02/21/2020	3.800	266,323	0	0	0	0	0	442,500	01/02/2020
3192186	CF	HIALEAH	FL		02/24/2020	3.750	234,700	0	0	0	0	0	430,000	02/10/2020
3192206		RANCHO CUCAMONGA	CA		06/02/2020	3.750	228,757	0	0	0	0	0	1,090,000	01/20/2020
3201016	CF	CHANHASSEN	MN		03/20/2020	3.700	223,647	0	0	0	0	0	999,999	02/05/2020
3201026	CF	PACIFIC	MO		03/31/2020	3.750	186,450	0	0	0	0	0	384,546	02/12/2020
3201036	CF	ALBUQUERQUE	NM		03/17/2020	3.750	146,311	0	0	0	0	0	250,000	02/14/2020
3201046		MEDFORD	MA		04/24/2020	3.700	259,428	0	0	0	0	0	615,000	03/16/2020
3201066	CF	BURNSVILLE	MN		03/11/2020	3.800	317,116	0	0	0	0	0	525,089	02/03/2020
3201086	CF	HIXSON	TN		04/23/2020	3.900	240,348	0	0	0	0	0	370,000	03/02/2020
3201116		SEDONA	AZ		05/28/2020	3.750	401,262	0	0	0	0	0	1,986,500	03/01/2020

General Interrogatory:

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3201126		CARLSBAD	CA		05/28/2020	3.750	401,262	0	0	0	0	0	930,000	02/19/2020
3201146		ATLANTA	GA		06/19/2020	3.460	346,838	0	0	0	0	0	1,030,000	03/04/2020
3201156		MYRTLE BEACH	SC		09/02/2020	3.750	199,108	0	0	0	0	0	420,000	07/22/2020
3201176	CF	OCEANSIDE	CA		03/25/2020	3.650	248,254	0	0	0	0	0	577,155	03/06/2020
3201216	CF	LAWRENCEVILLE	GA		05/20/2020	3.700	164,074	0	0	0	0	0	330,000	03/04/2020
3201226		HOUSTON	TX		04/15/2020	3.750	708,926	0	0	0	0	0	1,230,000	03/13/2020
3201236	CF	HILLSBORO	OR		04/30/2020	3.550	249,442	0	0	0	0	0	486,000	04/16/2020
3201246	CF	LYNCHBURG	VA		05/12/2020	3.375	463,405	0	0	0	0	0	880,000	03/09/2020
3201266		RALEIGH	NC		05/29/2020	3.350	346,459	0	0	0	0	0	724,000	04/17/2020
3201286		CLEMSON	SC		06/08/2020	3.375	108,794	0	0	0	0	0	220,000	03/24/2020
3201296	CF	MILLERSVILLE	MD		06/12/2020	3.300	245,873	0	0	0	0	0	470,000	04/21/2020
3201316	CF	INDIANAPOLIS	IN		07/09/2020	3.450	366,240	0	0	0	0	0	710,000	06/04/2020
3201326	CF	LIVONIA	MI		05/28/2020	3.450	859,295	0	0	0	0	0	1,579,500	04/13/2020
3201336	CF	INDIAN LAND	SC		05/29/2020	3.350	206,953	0	0	0	0	0	422,500	04/03/2020
3201356		BRONX	NY		08/20/2020	3.750	386,749	0	0	0	0	0	910,000	07/09/2020
3201376		INDIANAPOLIS	IN		08/10/2020	3.875	132,191	0	0	0	0	0	210,000	07/01/2020
3201406	CF	FRANKLIN TOWNSHIP	NJ		09/09/2020	3.750	747,141	0	0	0	0	0	1,300,000	07/28/2020
3201416		OKLAHOMA CITY	OK		08/10/2020	3.450	376,401	0	0	0	0	0	548,148	07/27/2020
3201436	CF	VANCOUVER	WA		10/19/2020	3.600	148,617	0	0	0	0	0	385,000	08/11/2020
3201446	CF	LAYTON	UT		10/19/2020	3.600	160,922	0	0	0	0	0	331,000	08/17/2020
3201466		WHITE PLAINS	NY		10/16/2020	3.550	236,562	0	0	0	0	0	520,000	09/04/2020
3201476		ESCONDIDO	CA		09/24/2020	3.750	80,394	0	0	0	0	0	310,000	08/24/2020
3201486		SARASOTA	FL		10/29/2020	3.500	152,682	0	0	0	0	0	400,000	10/14/2020
3201496	CF	POMPANO BEACH	FL		10/29/2020	3.500	249,844	0	0	0	0	0	400,000	10/14/2020
3201516		OKLAHOMA CITY	OK		11/12/2020	3.500	260,736	0	0	0	0	0	421,000	09/02/2020
3201526		FAIR LAWN	NJ		11/09/2020	3.600	788,047	0	0	0	0	0	1,720,000	09/21/2020
3201546	CF	AUBURN HILLS	MI		12/10/2020	3.500	190,073	0	0	0	0	0	525,000	10/02/2020
3201556		ROYAL OAK	MI		12/10/2020	4.000	115,169	0	0	0	0	0	280,000	10/02/2020
3201566	CF	MASSAPEQUA PARK	NY		11/24/2020	3.500	125,293	0	0	0	0	0	320,000	10/22/2020
3201576		FAIRFIELD	OH		02/01/2021	3.250	404,173	0	0	0	0	0	623,000	09/22/2020
3201586		TUCSON	AZ		12/23/2020	3.200	511,177	0	0	0	0	0	750,000	11/10/2020
3201606		DALTON	GA		11/17/2020	3.500	175,404	0	0	0	0	0	335,000	09/24/2020
3201616	CF	SPOKANE VALLEY	WA		12/18/2020	3.250	381,204	0	0	0	0	0	828,000	12/01/2020
3201626	CF	TORRANCE	CA		12/04/2020	3.250	322,557	0	0	0	0	0	693,000	10/22/2020

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3201656		CARSON	CA		12/16/2020	3.700	172,764	0	0	0	0	0	430,000	11/10/2020
3201666		WESTFIELD	IN		12/18/2020	3.450	213,758	0	0	0	0	0	350,000	10/23/2020
3201676		MEDFORD	NY		02/19/2021	3.250	390,847	0	0	0	0	0	620,000	11/17/2020
3201686		CHASKA	MN		12/21/2020	3.300	465,060	0	0	0	0	0	798,643	12/21/2020
3201696	CF	HATBORO	PA		12/31/2020	3.300	949,034	0	0	0	0	0	1,617,809	10/30/2020
3201716	CF	SHELBY TOWNSHIP	MI		12/29/2020	3.550	399,291	0	0	0	0	0	1,190,000	11/13/2020
3201726		LAFAYETTE	CO		01/27/2021	3.580	857,788	0	0	0	0	0	1,512,000	10/07/2020
3201736	CF	DALLAS	TX		12/18/2020	3.500	313,621	0	0	0	0	0	510,000	11/18/2020
3201746	CF	ONTARIO	CA		12/22/2020	3.350	251,583	0	0	0	0	0	413,905	11/11/2020
3201786	CF	SALT LAKE CITY	UT		01/15/2021	3.350	242,733	0	0	0	0	0	578,776	12/01/2020
3201816	CF	SAN BERNARDINO	CA		02/16/2021	3.100	1,055,262	0	0	0	0	0	2,917,000	12/17/2020
3201826	CF	JAMAICA	NY		02/19/2021	3.350	365,312	0	0	0	0	0	680,000	12/15/2020
3201836	CF	YPSILANTI	MI		02/04/2021	3.400	190,842	0	0	0	0	0	411,000	12/07/2020
3201846	CF	GAITHERSBURG	MD		02/09/2021	3.280	796,149	0	0	0	0	0	1,400,000	12/07/2020
3201856	CF	CHATTANOOGA	TN		02/25/2021	3.200	347,836	0	0	0	0	0	590,000	01/25/2021
3201865		ATLANTIC BEACH	FL		08/03/2021	4.500	1,073,399	0	0	0	0	0	3,765,000	12/14/2020
3201866		ATLANTIC BEACH	FL		03/05/2021	4.500	599,137	0	0	0	0	0	3,765,000	12/14/2020
3201876		PORT WASHINGTON	NY		03/09/2021	3.100	241,356	0	0	0	0	0	880,000	02/03/2021
3201886		GREENSBORO	NC		01/21/2021	4.500	960,000	0	0	0	0	0	1,985,000	12/16/2020
3201896	CF	ARCADIA	CA		02/24/2021	3.150	109,556	0	0	0	0	0	420,000	01/14/2021
3201906	CF	LAKEWOOD	CO		06/30/2021	3.250	365,708	0	0	0	0	0	1,141,000	01/21/2021
3201916	CF	SAN LEANDRO	CA		03/31/2021	3.100	547,030	0	0	0	0	0	1,170,000	02/01/2021
3201926	CF	FARMINGDALE	NY		02/26/2021	3.100	1,309,095	0	0	0	0	0	2,050,000	01/28/2021
3211016	CF	DENVER	CO		05/11/2021	3.100	455,675	0	0	0	0	0	1,060,000	02/02/2021
3211036	CF	CAREFREE	AZ		03/31/2021	3.400	286,935	0	0	0	0	0	960,000	02/05/2021
3211056		TEMPE	AZ		03/16/2021	3.350	162,547	0	0	0	0	0	337,500	01/25/2021
3211066	CF	PLAINVILLE	MA		03/26/2021	3.300	425,360	0	0	0	0	0	820,000	02/03/2021
3211076	CF	CHANHASSEN	MN		03/19/2021	3.300	798,148	0	0	0	0	0	1,240,000	01/28/2021
3211086	CF	PORTLAND	OR		05/03/2021	3.150	575,752	0	0	0	0	0	1,230,000	03/19/2021
3211116	CF	SARTELL	MN		04/14/2021	2.850	534,990	0	0	0	0	0	1,060,000	01/27/2021
3211126		PALATINE	IL		03/31/2021	3.500	219,689	0	0	0	0	0	374,000	02/09/2021
3211156	CF	CHANDLER	AZ		04/16/2021	3.300	143,720	0	0	0	0	0	380,500	03/05/2021
3211166		KANSAS CITY	KS		04/20/2021	3.400	192,409	0	0	0	0	0	355,000	03/03/2021
3211186	CF	ELON	NC		05/18/2021	3.100	302,260	0	0	0	0	0	660,000	03/24/2021

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SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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3211196	CF	ELON	NC		05/18/2021	3.100	302,260	0	0	0	0	0	790,000	03/24/2021
3211206	CF	PHOENIX	AZ		04/22/2021	3.500	217,065	0	0	0	0	0	427,000	03/16/2021
3211216		PHOENIX	AZ		04/30/2021	3.500	546,766	0	0	0	0	0	1,279,160	03/11/2021
3211226	CF	ESCONDIDO	CA		05/11/2021	3.200	219,114	0	0	0	0	0	545,000	03/24/2021
3211236	CF	SALT LAKE CITY	UT		05/19/2021	3.100	266,464	0	0	0	0	0	740,000	04/22/2021
3211246		NORTH SALT LAKE CITY	UT		05/13/2021	3.200	230,365	0	0	0	0	0	375,000	03/23/2021
3211256	CF	WESTLAKE VILLAGE	CA		05/06/2021	3.250	151,875	0	0	0	0	0	530,000	03/27/2021
3211266	CF	ANAHEIM	CA		04/28/2021	3.160	149,965	0	0	0	0	0	485,000	03/15/2021
3211276		PORT WASHINGTON	NY		05/07/2021	3.200	455,651	0	0	0	0	0	1,150,000	04/06/2021
3211286	CF	MELBOURNE	FL		05/06/2021	3.700	502,385	0	0	0	0	0	1,230,000	03/22/2021
3211296	CF	CARTERSVILLE	GA		06/08/2021	3.690	475,408	0	0	0	0	0	1,080,000	04/30/2021
3211306		LONGWOOD	FL		05/26/2021	3.625	144,313	0	0	0	0	0	300,000	04/01/2021
3211316		WOODBRIDGE	VA		05/26/2021	3.625	139,503	0	0	0	0	0	330,000	04/12/2021
3211346	CF	ROYAL OAK	MI		08/02/2021	3.600	170,854	0	0	0	0	0	384,000	04/13/2021
3211356	CF	SANTA CLARA	CA		06/09/2021	3.560	663,018	0	0	0	0	0	1,131,000	04/09/2021
3211366	CF	MIDVALE	UT		06/15/2021	3.610	212,119	0	0	0	0	0	343,000	04/30/2021
3211376	CF	LAS VEGAS	NV		06/08/2021	3.250	192,478	0	0	0	0	0	727,000	05/20/2021
3211396	CF	MONROE	NC		05/27/2021	3.250	432,056	0	0	0	0	0	720,000	04/09/2021
3211406		NEW MILFORD	NJ		06/24/2021	3.600	190,070	0	0	0	0	0	1,860,000	03/31/2021
3211416	CF	FRANKLIN	TN		07/20/2021	3.770	187,017	0	0	0	0	0	420,000	05/26/2021
3211426		WEST CONSHOHOCKEN	PA		08/27/2021	3.720	232,550	0	0	0	0	0	360,000	07/01/2021
3211436	CF	MELBOURNE	FL		07/23/2021	3.900	429,657	0	0	0	0	0	815,000	05/12/2021
3211446		CENTRAL ISLIP	NY		08/13/2021	3.600	239,081	0	0	0	0	0	450,000	05/17/2021
3211456	CF	MELBOURNE	FL		09/14/2021	3.830	280,302	0	0	0	0	0	510,000	05/26/2021
3211466	CF	PENSACOLA	FL		07/28/2021	3.050	273,915	0	0	0	0	0	820,000	06/18/2021
3211476		PINE BROOK	NJ		08/26/2021	3.500	193,719	0	0	0	0	0	360,000	06/07/2021
3211486		ALEXANDRIA	VA		06/25/2021	4.600	1,002,058	0	0	0	0	0	1,540,000	03/02/2021
3211516		PENSACOLA	FL		07/30/2021	4.500	380,217	0	0	0	0	0	760,000	06/01/2021
3211536	CF	NORCROSS	GA		08/18/2021	3.750	484,542	0	0	0	0	0	980,000	06/08/2021
3211546		ROCHESTER HILLS	MI		10/13/2021	3.480	721,334	0	0	0	0	0	1,447,000	09/23/2021
3211556		ROCHESTER HILLS	MI		10/13/2021	3.480	198,224	0	0	0	0	0	555,000	09/23/2021
3211566	CF	TAMPA	FL		09/30/2021	3.530	441,138	0	0	0	0	0	1,000,000	08/03/2021
3211606	CF	LYNN HAVEN	FL		09/16/2021	3.150	390,473	0	0	0	0	0	745,000	07/21/2021
3211616	CF	ELGIN	SC		10/07/2021	3.550	381,062	0	0	0	0	0	765,000	08/11/2021

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3211636		SYRACUSE	NY		11/03/2021	3.350	282,457	0	0	0	0	0	490,000	11/01/2021
3211656		SANTA CLARA	CA		10/19/2021	3.250	777,926	0	0	0	0	0	1,268,000	09/02/2021
3211666		SALT LAKE CITY	UT		10/19/2021	3.100	758,320	0	0	0	0	0	1,230,000	08/26/2021
3211686		MORGANTOWN	WV		11/05/2021	4.000	100,405	0	0	0	0	0	137,913	09/17/2021
3211696		SANTA ANA	CA		10/05/2021	3.200	1,248,824	0	0	0	0	0	2,590,000	08/20/2021
3211706	CF	OGDEN	UT		10/21/2021	3.380	624,892	0	0	0	0	0	1,950,000	08/19/2021
3211716	CF	LONGMONT	CO		10/29/2021	3.200	315,640	0	0	0	0	0	653,000	08/26/2021
3211726		LEHIGH ACRES	FL		09/29/2021	3.170	590,979	0	0	0	0	0	950,000	09/08/2021
3211736	CF	LONGMONT	CO		12/09/2021	3.250	707,500	0	0	0	0	0	1,270,000	09/03/2021
3211756	CF	SANTA FE SPRINGS	CA		12/02/2021	3.400	253,852	0	0	0	0	0	1,253,000	10/15/2021
3211766	CF	OPA-LOCKA	FL		10/15/2021	3.250	223,421	0	0	0	0	0	410,000	10/06/2021
3211776		LATHAM	NY		11/08/2021	3.550	132,802	0	0	0	0	0	335,000	09/15/2021
3211796	CF	PHOENIX	AZ		11/09/2021	3.150	243,318	0	0	0	0	0	559,500	09/16/2021
3211806		STAFFORD	TX		10/29/2021	3.300	347,343	0	0	0	0	0	555,000	09/20/2021
3211816		SARASOTA	FL		10/21/2021	4.500	402,000	0	0	0	0	0	629,000	09/15/2021
3211826		NAPLES	FL		12/01/2021	3.450	281,035	0	0	0	0	0	525,000	10/15/2021
3211836	CF	BROOKLYN CENTER	MN		11/16/2021	3.310	584,308	0	0	0	0	0	906,000	10/05/2021
3211846	CF	FORT MYERS	FL		02/09/2022	3.250	637,198	0	0	0	0	0	1,200,000	11/22/2021
3211856	CF	SCOTTSDALE	AZ		11/18/2021	3.250	330,061	0	0	0	0	0	565,000	10/20/2021
3211866		WEST CHESTER	PA		01/19/2022	3.500	430,704	0	0	0	0	0	890,001	11/15/2021
3211876	CF	DELAWARE	OH		12/08/2021	3.410	448,500	0	0	0	0	0	691,000	10/14/2021
3211886		HOUSTON	TX		02/08/2022	4.500	900,000	0	0	0	0	0	1,280,000	11/16/2021
3211906		BELTON	MO		03/25/2022	3.850	498,560	0	0	0	0	0	869,999	10/21/2021
3211926	CF	FRESNO	CA		12/17/2021	3.200	536,633	0	0	0	0	0	1,860,000	11/08/2021
3211936	CF	LEMOORE	CA		12/17/2021	3.300	556,335	0	0	0	0	0	1,420,000	11/08/2021
3211946	CF	YOUNGSVILLE	NC		12/29/2021	3.540	476,453	0	0	0	0	0	1,160,000	10/28/2021
3211956	CF	GREENWICH	CT		01/14/2022	3.350	602,671	0	0	0	0	0	1,150,000	11/17/2021
3211966	CF	MERRICK	NY		02/04/2022	3.550	323,765	0	0	0	0	0	600,000	12/26/2021
3211986	CF	TUALATIN	OR		01/27/2022	3.350	1,261,412	0	0	0	0	0	2,408,000	12/15/2021
3211996	CF	AUSTIN	TX		03/24/2022	3.200	225,951	0	0	0	0	0	413,000	01/14/2022
3212006	CF	HOUSTON	TX		02/18/2022	4.500	550,000	0	0	0	0	0	830,000	01/16/2022
3212016		STUART	FL		02/09/2022	3.350	210,000	0	0	0	0	0	360,000	01/14/2022
3212026		OLATHE	KS		02/07/2022	4.500	300,000	0	0	0	0	0	500,000	11/23/2021
3212036		BETHLEHEM	PA		03/03/2022	3.360	319,404	0	0	0	0	0	590,000	01/03/2022

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3212046		SARASOTA	FL		01/25/2022	4.550	359,825	0	0	0	0	0	475,000	01/05/2022
3212056	CF	JACKSON	MS		03/11/2022	3.350	515,947	0	0	0	0	0	880,000	01/07/2022
3221016		SMYRNA	GA		04/01/2022	4.650	319,622	0	0	0	0	0	437,000	01/27/2022
3221026	CF	WAUKESHA	WI		06/02/2022	3.400	1,137,743	0	0	0	0	0	2,090,000	03/15/2022
3221036	CF	ST. LOUIS	MO		06/02/2022	3.400	751,900	0	0	0	0	0	1,303,000	03/04/2022
3221046		RICHMOND	VA		03/01/2022	4.990	1,085,000	0	0	0	0	0	1,590,000	01/07/2022
3221056	CF	GARNER	NC		10/06/2022	4.150	424,191	0	0	0	0	0	1,210,000	07/23/2022
3221066		RIVERSIDE	CA		05/10/2022	3.550	320,924	0	0	0	0	0	735,000	03/31/2022
3221076	CF	TIGARD	OR		05/26/2022	3.770	400,076	0	0	0	0	0	810,000	02/22/2022
3221086	CF	TREVOR	WI		04/12/2022	3.500	1,034,507	0	0	0	0	0	2,280,000	03/15/2022
3221096		RALEIGH	NC		07/14/2022	3.830	1,142,099	0	0	0	0	0	3,110,000	05/10/2022
3221106	CF	MERRICK	NY		04/22/2022	3.900	107,856	0	0	0	0	0	170,000	03/16/2022
3221126	CF	EL PASO	TX		05/11/2022	4.100	988,399	0	0	0	0	0	3,544,500	04/07/2022
3221156	CF	EAGAN	MN		05/11/2022	3.800	558,160	0	0	0	0	0	912,000	03/11/2022
3221166		CLINTON	MS		05/13/2022	3.830	297,306	0	0	0	0	0	1,040,000	03/23/2022
3221206	CF	STUART	FL		06/24/2022	3.850	394,419	0	0	0	0	0	850,000	05/01/2022
3221226	CF	PLAINVILLE	MA		06/08/2022	3.850	331,649	0	0	0	0	0	590,000	04/26/2022
3221236	CF	POMPANO BEACH	FL		05/27/2022	4.450	796,119	0	0	0	0	0	2,525,000	04/24/2022
3221246	CF	NEW YORK	NY		06/01/2022	4.340	470,000	0	0	0	0	0	1,140,000	04/26/2022
3221256		ROANOKE	VA		06/17/2022	4.440	435,034	0	0	0	0	0	685,000	04/26/2022
3221276		FRANKFORT	KY		05/31/2022	5.950	967,746	0	0	0	0	0	1,470,000	04/20/2022
3221286		MIDLOTHIAN	VA		06/10/2022	4.480	495,432	0	0	0	0	0	860,000	04/26/2022
3221296	CF	PARSIPPANY	NJ		07/15/2022	4.750	1,678,147	0	0	0	0	0	3,000,000	06/01/2022
3221306		CHARLOTTE	NC		07/27/2022	5.050	144,027	0	0	0	0	0	259,000	05/22/2022
3221316		WEST CHESTER	OH		07/15/2022	6.350	930,000	0	0	0	0	0	1,330,000	06/01/2022
3221326		ROSLYN	NY		07/01/2022	6.450	350,000	0	0	0	0	0	780,000	06/29/2022
3221346		TEMPLE	TX		09/01/2022	5.200	792,623	0	0	0	0	0	2,110,000	06/29/2022
3221356		FOUNTAIN VALLEY	CA		07/26/2022	6.950	350,000	0	0	0	0	0	1,090,000	06/24/2022
3221366	CF	GILBERT	AZ		08/04/2022	5.160	629,376	0	0	0	0	0	1,265,000	06/10/2022
3221376	CF	BLOOMINGTON	IN		10/04/2022	4.710	199,233	0	0	0	0	0	541,000	08/10/2022
3221386		BLOOMINGTON	IN		10/04/2022	4.610	198,957	0	0	0	0	0	761,000	08/10/2022
3221396	CF	MACEDONIA	OH		07/21/2022	4.850	990,039	0	0	0	0	0	2,570,000	06/10/2022
3221406	CF	ELYRIA	OH		09/08/2022	5.100	367,249	0	0	0	0	0	757,000	06/21/2022
3221426		WESTLAND	MI		01/09/2022	5.000	450,000	0	0	0	0	0	797,000	10/14/2022

General Interrogatory:

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4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3221436	CF	MEAD	CO		10/31/2022	5.000	379,362	0	0	0	0	0	715,000	10/31/2022
3221446		SALT LAKE CITY	UT		09/15/2022	7.000	700,000	0	0	0	0	0	1,400,000	08/08/2022
3221456		DAYTON	NJ		11/08/2022	4.950	1,600,000	0	0	0	0	0	2,180,000	09/07/2022
3221466		WILMINGTON	DE		10/21/2022	5.125	132,182	0	0	0	0	0	220,000	09/07/2022
3221486		PALM BAY	FL		12/02/2033	6.980	200,000	0	0	0	0	0	1,350,000	10/06/2022
3221496		EL PASO	TX		11/10/2022	5.840	296,186	0	0	0	0	0	507,747	09/30/2022
3221516		ATLANTA	GA		12/16/2022	7.350	1,350,000	0	0	0	0	0	2,390,000	10/07/2022
4204193		MEMPHIS	TN		11/09/2004	5.810	84,866	0	(1,550)	0	0	0	1,365,000	10/06/2004
4205181		PASO ROBLES	CA		09/28/2017	6.090	123,856	0	(1,704)	0	0	0	1,049,999	10/28/2005
4205181		PASO ROBLES	CA		12/19/2005	6.090	124,038	0	(1,834)	0	0	0	1,050,001	10/28/2005
4207140		NORFOLK	VA		12/04/2007	6.330	277,918	0	(3,830)	0	0	0	1,700,000	10/17/2007
0599999 Mortgages in Good Standing - Commercial Mortgages - All Other *							236,676,610	0	(79,660)	0	3,168	0	581,443,907	X X X
0899999 Total Mortgages in Good Standing							236,676,610	0	(79,660)	0	3,168	0	581,443,907	X X X
3399999 Total Mortgages							236,676,610	0	(79,660)	0	3,168	0	581,443,907	X X X

General Interrogatory:

1. Mortgages in good standing $ 0 unpaid taxes $ 0 interest due and unpaid.
2. Restructured mortgages $ 0 unpaid taxes $ 0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.
4. Mortgages in process of foreclosure $ 0 unpaid taxes $ 0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3141545	ST. PAUL	MN		05/06/2022	3.750	426,667	0	1,386,666
3181435	HAYWARD	CA		06/07/2022	4.460	490,909	0	3,025,454
3181816	ORLANDO	FL		02/20/2019	6.375	0	46,514	1,137,254
3201865	ATLANTIC BEACH	FL		08/03/2021	4.500	0	426,588	3,765,000
3201866	ATLANTIC BEACH	FL		03/05/2021	4.500	0	352,431	3,765,000
3211486	ALEXANDRIA	VA		06/25/2021	4.600	0	34,558	1,540,000
3211516	PENSACOLA	FL		07/30/2021	4.500	0	10,217	760,000
3211846	FORT MYERS	FL		02/09/2022	3.250	650,000	0	1,200,000
3211866	WEST CHESTER	PA		01/19/2022	3.500	450,000	0	890,001
3211886	HOUSTON	TX		02/08/2022	4.500	900,000	0	1,280,000
3211906	BELTON	MO		03/25/2022	3.850	510,000	0	869,999
3211956	GREENWICH	CT		01/14/2022	3.350	630,000	0	1,150,000
3211966	MERRICK	NY		02/04/2022	3.550	330,000	0	600,000
3211986	TUALATIN	OR		01/27/2022	3.350	1,300,000	0	2,408,000
3211996	AUSTIN	TX		03/24/2022	3.200	230,000	0	413,000
3212006	HOUSTON	TX		02/18/2022	4.500	550,000	0	830,000
3212016	STUART	FL		02/09/2022	3.350	210,000	0	360,000
3212026	OLATHE	KS		02/07/2022	4.500	300,000	0	500,000
3212036	BETHLEHEM	PA		03/03/2022	3.360	325,000	0	590,000
3212046	SARASOTA	FL		01/25/2022	4.550	359,825	0	475,000
3212056	JACKSON	MS		03/11/2022	3.350	525,000	0	880,000
3221016	SMYRNA	GA		04/01/2022	4.650	319,622	0	437,000
3221026	WAUKESHA	WI		06/02/2022	3.400	1,150,000	0	2,090,000
3221036	ST. LOUIS	MO		06/02/2022	3.400	760,000	0	1,303,000
3221046	RICHMOND	VA		03/01/2022	4.990	1,085,000	0	1,590,000
3221056	GARNER	NC		10/06/2022	4.150	425,000	0	1,210,000
3221066	RIVERSIDE	CA		05/10/2022	3.550	325,000	0	735,000
3221076	TIGARD	OR		05/26/2022	3.770	405,000	0	810,000
3221086	TREVOR	WI		04/12/2022	3.500	1,050,000	0	2,280,000
3221096	RALEIGH	NC		07/14/2022	3.830	1,155,000	0	3,110,000
3221106	MERRICK	NY		04/22/2022	3.900	110,000	0	170,000
3221126	EL PASO	TX		05/11/2022	4.100	1,000,000	0	3,544,500
3221156	EAGAN	MN		05/11/2022	3.800	565,000	0	912,000
3221166	CLINTON	MS		05/13/2022	3.830	300,000	0	1,040,000
3221206	STUART	FL		06/24/2022	3.850	400,000	0	850,000
3221226	PLAINVILLE	MA		06/08/2022	3.850	335,000	0	590,000
3221236	POMPANO BEACH	FL		05/27/2022	4.450	805,000	0	2,525,000
3221246	NEW YORK	NY		06/01/2022	4.340	470,000	0	1,140,000
3221256	ROANOKE	VA		06/17/2022	4.440	440,000	0	685,000
3221276	FRANKFORT	KY		05/31/2022	5.950	967,746	0	1,470,000
3221286	MIDLOTHIAN	VA		06/10/2022	4.480	500,000	0	860,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3221296	PARSIPPANY	NJ		07/15/2022	4.750	1,690,000	0	3,000,000
3221306	CHARLOTTE	NC		07/27/2022	5.050	145,000	0	259,000
3221316	WEST CHESTER	OH		07/15/2022	6.350	930,000	0	1,330,000
3221326	ROSLYN	NY		07/01/2022	6.450	350,000	0	780,000
3221346	TEMPLE	TX		09/01/2022	5.200	800,000	0	2,110,000
3221356	FOUNTAIN VALLEY	CA		07/26/2022	6.950	350,000	0	1,090,000
3221366	GILBERT	AZ		08/04/2022	5.160	632,500	0	1,265,000
3221376	BLOOMINGTON	IN		10/03/2022	4.710	200,000	0	541,000
3221386	BLOOMINGTON	IN		10/03/2022	4.610	200,000	0	761,000
3221396	MACEDONIA	OH		07/21/2022	4.850	1,000,000	0	2,570,000
3221406	ELYRIA	OH		09/08/2022	5.100	370,000	0	757,000
3221426	WESTLAND	MI		12/09/2022	5.000	450,000	0	797,000
3221436	MEAD	CO		10/31/2022	5.000	380,000	0	715,000
3221446	SALT LAKE CITY	UT		09/15/2022	7.000	700,000	0	1,400,000
3221456	DAYTON	NJ		11/08/2022	4.950	1,600,000	0	2,180,000
3221466	WILMINGTON	DE		10/21/2022	5.125	132,500	0	220,000
3221486	PALM BAY	FL		12/02/2022	6.980	200,000	0	1,350,000
3221496	EL PASO	TX		11/10/2022	5.840	296,186	0	507,747
3221516	ATLANTA	GA		12/16/2022	7.350	1,350,000	0	2,390,000
0599999 Mortgages in Good Standing - Commercial Mortgages - All Other *						32,530,955	870,308	79,199,621
0899999 Total Mortgages in Good Standing						32,530,955	870,308	79,199,621
3399999 Totals						32,530,955	870,308	79,199,621

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2031306	ACWORTH	GA		12/28/2004	12/01/2022	45,359	0	(310)	0	0	(310)	0	4,194	45,049	0	0	0
2042296	REDWOOD CITY	CA		02/10/2005	03/01/2022	13,412	0	(17)	0	0	(17)	0	4,486	13,394	0	0	0
2051176	MELBOURNE	FL		05/12/2005	11/21/2022	291,838	0	(7,100)	0	0	(7,100)	0	215,903	284,739	0	0	0
2051356	UPPER MARLBORO	MD		11/03/2005	02/23/2022	114,011	0	(2,305)	0	0	(2,305)	0	107,543	111,706	0	0	0
2061376	LAS CRUCES	NM		01/11/2007	02/01/2022	13,516	0	(12)	0	0	(12)	0	6,769	13,504	0	0	0
2061396	WILLMAR	MN		01/29/2007	02/04/2022	12,638	0	(11)	0	0	(11)	0	6,330	12,627	0	0	0
2071036	MURFREESBORO	TN		05/01/2007	03/09/2022	412,334	0	(2,787)	0	0	(2,787)	0	398,863	409,547	0	0	0
2071226	HOUSTON	TX		09/27/2007	09/29/2022	31,192	0	(287)	0	0	(287)	0	3,511	30,905	0	0	0
2071286	PORTLAND	ME		12/03/2007	12/21/2022	73,976	0	(637)	0	0	(637)	0	6,288	73,338	0	0	0
2071296	WICHITA	KS		11/28/2007	08/31/2022	124,102	0	(1,013)	0	0	(1,013)	0	41,869	123,089	0	0	0
2081285	EL PASO	TX		02/08/2019	11/10/2022	47,510	0	0	0	0	0	0	45,858	47,510	0	0	0
2081286	EL PASO	TX		12/19/2008	11/10/2022	168,777	0	0	0	0	0	0	162,908	168,777	0	0	0
2091176	TUCSON	AZ		08/11/2009	07/01/2022	129,861	0	(3,914)	0	0	(3,914)	0	89,908	125,946	0	0	0
2091206	NEW HOPE	MN		08/28/2009	07/27/2022	144,459	0	(4,955)	0	0	(4,955)	0	112,199	139,504	0	0	0
2101166	MACEDONIA	OH		07/02/2010	07/21/2022	349,913	0	(18,480)	0	0	(18,480)	0	314,489	331,433	0	0	0
2111636	MINNETONKA	MN		01/05/2012	01/25/2022	128,347	0	0	0	0	0	0	127,560	128,347	0	0	0
2121286	NEW HOPE	MN		08/01/2012	07/12/2022	424,475	0	(1,811)	0	0	(1,811)	0	404,754	422,664	0	0	0
2121476	PHOENIX	AZ		10/18/2012	01/28/2022	131,912	0	0	0	0	0	0	131,142	131,912	0	0	0
2131136	BLUE ASH	OH		05/23/2013	09/12/2022	248,329	0	1,290	0	0	1,290	0	236,972	249,619	0	0	0
2131176	FAIRLAWN	OH		06/18/2013	04/12/2022	136,117	0	0	0	0	0	0	133,844	136,117	0	0	0
2131295	TULSA	OK		08/12/2016	05/06/2022	109,680	0	0	0	0	0	0	103,855	109,680	0	0	0
3121066	ROSEVILLE	MN		04/02/2012	03/11/2022	89,895	0	0	0	0	0	0	86,259	89,895	0	0	0
3141316	OMAHA	NE		08/29/2014	03/21/2022	516,285	0	0	0	0	0	0	508,795	516,285	0	0	0
3141406	SNELLVILLE	GA		10/16/2014	02/25/2022	369,322	0	0	0	0	0	0	365,743	369,322	0	0	0
3141636	PLAINVIEW	NY		11/26/2014	06/02/2022	539,518	0	0	0	0	0	0	524,646	539,518	0	0	0
3141646	CUMMING	GA		02/20/2015	07/01/2022	272,108	0	0	0	0	0	0	267,168	272,108	0	0	0
3141856	EUSTIS	FL		02/20/2015	02/01/2022	233,939	0	0	0	0	0	0	231,606	233,939	0	0	0
3151216	BETHESDA	MD		06/10/2015	03/03/2022	578,697	0	0	0	0	0	0	575,129	578,697	0	0	0
3151226	PHOENIX	AZ		02/04/2016	10/31/2022	417,097	0	0	0	0	0	0	386,352	417,097	0	0	0
3151335	DEERFIELD	IL		08/30/2017	08/02/2022	14,235	0	0	0	0	0	0	3,199	14,235	0	0	0
3161176	MEDIA	PA		08/26/2016	10/05/2022	488,450	0	0	0	0	0	0	470,363	488,450	0	0	0
3161586	NORTH CHARLESTON	SC		08/24/2016	09/01/2022	520,722	0	0	0	0	0	0	509,332	520,722	0	0	0
3161695	HOUSTON	TX		11/21/2018	08/26/2022	398,445	0	0	0	0	0	0	386,346	398,445	0	0	0
3161696	HOUSTON	TX		09/19/2016	08/26/2022	571,047	0	0	0	0	0	0	552,280	571,047	0	0	0
3161756	BIRMINGHAM	AL		10/21/2016	03/25/2022	590,813	0	0	0	0	0	0	584,812	590,813	0	0	0
3161896	MILWAUKEE	WI		11/01/2016	06/21/2022	539,506	0	0	0	0	0	0	521,817	539,506	0	0	0
3162046	CORAL GABLES	FL		02/17/2017	02/22/2022	424,075	0	0	0	0	0	0	419,699	424,075	0	0	0
3171156	CLEVELAND	OH		04/04/2017	05/26/2022	492,185	0	0	0	0	0	0	481,164	492,185	0	0	0
3171505	YPSILANTI	MI		10/23/2019	07/08/2022	309,642	0	0	0	0	0	0	301,419	309,642	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3171506	YPSILANTI	MI		08/21/2017	07/08/2022	598,374	0	0	0	0	0	0	582,868	598,374	0	0	0
3171556	CLIFTON PARK	NY		09/15/2017	10/07/2022	900,129	0	0	0	0	0	0	877,840	900,129	0	0	0
3171616	ORLANDO	FL		11/27/2017	12/15/2022	478,148	0	0	0	0	0	0	444,004	478,148	0	0	0
3171636	COVINGTON	GA		10/30/2017	03/31/2022	901,075	0	0	0	0	0	0	894,430	901,075	0	0	0
3171936	PLYMOUTH	MN		03/15/2018	09/14/2022	524,777	0	0	0	0	0	0	507,878	524,777	0	0	0
3181036	FREMONT	NE		03/01/2018	04/11/2022	619,317	0	0	0	0	0	0	613,504	619,317	0	0	0
3181046	FREMONT	NE		03/01/2018	04/11/2022	383,995	0	0	0	0	0	0	380,390	383,995	0	0	0
3181426	COLUMBUS	OH		09/05/2018	03/02/2022	434,933	0	0	0	0	0	0	431,227	434,933	0	0	0
3181816	ORLANDO	FL		02/20/2019	11/30/2022	848,024	0	0	0	0	0	0	883,944	894,537	0	0	0
3191166	YUKON	OK		06/28/2019	04/01/2022	400,925	0	0	0	0	0	0	398,288	400,925	0	0	0
3191236	HICKORY	NC		06/13/2019	05/18/2022	190,000	0	0	0	0	0	0	190,000	190,000	0	0	0
3191616	RAINBOW CITY	AL		11/22/2019	06/03/2022	313,882	0	0	0	0	0	0	310,361	313,882	0	0	0
3201706	TEMPE	AZ		12/23/2020	11/23/2022	445,355	0	0	0	0	0	0	430,220	445,355	0	0	0
3201756	MEMPHIS	TN		01/07/2021	01/14/2022	757,362	0	0	0	0	0	0	757,362	757,362	0	0	0
3201766	TUSCALOOSA	AL		01/28/2021	12/09/2022	162,654	0	0	0	0	0	0	153,560	162,654	0	0	0
3201776	TUSCALOOSA	AL		01/28/2021	12/09/2022	205,366	0	0	0	0	0	0	199,641	205,366	0	0	0
3201796	PEMBROKE PARK	FL		02/19/2021	07/29/2022	166,709	0	0	0	0	0	0	164,091	166,709	0	0	0
3201936	NORWALK	CT		03/10/2021	08/31/2022	377,237	0	0	0	0	0	0	353,969	377,237	0	0	0
3211046	REDMOND	WA		04/06/2021	10/19/2022	492,201	0	0	0	0	0	0	480,813	492,201	0	0	0
3211386	LAS VEGAS	NV		06/08/2021	12/13/2022	494,653	0	0	0	0	0	0	481,508	494,653	0	0	0
4201174	ANAHEIM HILLS	CA		01/17/2002	01/06/2022	14,295	0	(18)	0	0	(18)	0	7,159	14,278	0	0	0
0199999 Mortgages closed by repayment						20,227,150	0	(42,367)	0	0	(42,367)	0	19,378,431	20,231,295	0	0	0
1121656	WILMINGTON	NC		02/01/2013		61,155	0	0	0	0	0	0	19,477	19,477	0	0	0
1131796	AUSTIN	TX		02/13/2014		288,955	0	0	0	0	0	0	33,806	33,806	0	0	0
1141016	SAN ANTONIO	TX		04/10/2014		407,323	0	0	0	0	0	0	15,050	15,050	0	0	0
2041606	MARGATE	FL		07/22/2004		141,415	0	(2,013)	0	0	(2,013)	0	49,041	49,041	0	0	0
2041876	ORADELL	NJ		02/08/2005		328,055	0	(3,621)	0	0	(3,621)	0	92,192	92,192	0	0	0
2042326	WESTMINSTER	CA		02/22/2005		328,109	0	(3,004)	0	0	(3,004)	0	92,816	92,816	0	0	0
2051836	BARTLETT	TN		12/16/2005		99,339	0	(662)	0	0	(662)	0	21,735	21,735	0	0	0
2051966	CINCINNATI	OH		03/02/2006		200,593	0	(2,256)	0	0	(2,256)	0	40,519	40,519	0	0	0
2061346	CHARLESTON	SC		12/14/2006		649,343	0	(9,028)	0	0	(9,028)	0	106,774	106,774	0	0	0
2071156	OKLAHOMA CITY	OK		08/06/2007		248,046	0	(797)	0	0	(797)	0	18,559	18,559	0	0	0
2071336	ABERDEEN	SD		12/10/2007		54,813	0	(379)	0	0	(379)	0	50,110	50,110	0	0	0
2081106	HOUSTON	TX		06/17/2008		137,207	0	(1,590)	0	0	(1,590)	0	83,945	83,945	0	0	0
2081136	BRENTWOOD	TN		07/24/2008		96,808	0	(1,219)	0	0	(1,219)	0	55,983	55,983	0	0	0
2081156	SEBRING	FL		07/16/2008		361,245	0	(4,963)	0	0	(4,963)	0	42,107	42,107	0	0	0
2081256	RICHFIELD	WI		11/12/2008		45,063	0	(660)	0	0	(660)	0	21,371	21,371	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2091126	EL PASO	TX		07/16/2009		141,590	0	(2,609)	0	0	(2,609)	0	48,231	48,231	0	0	0
2091166	TUCSON	AZ		07/21/2009		298,719	0	0	0	0	0	0	17,811	17,811	0	0	0
2091216	MEDFORD	OR		12/04/2009		163,640	0	(2,749)	0	0	(2,749)	0	47,512	47,512	0	0	0
2091376	BROOKLYN CENTER	MN		12/15/2009		317,833	0	0	0	0	0	0	18,091	18,091	0	0	0
2091445	MEMPHIS	TN		05/31/2017		946,140	0	0	0	0	0	0	27,396	27,396	0	0	0
2091446	MEMPHIS	TN		01/27/2010		192,995	0	(3,042)	0	0	(3,042)	0	54,943	54,943	0	0	0
2101056	CLEVELAND	OH		04/29/2010		203,655	0	(3,059)	0	0	(3,059)	0	53,229	53,229	0	0	0
2101146	MOUNT PLEASANT	SC		07/01/2010		210,627	0	(2,513)	0	0	(2,513)	0	52,664	52,664	0	0	0
2101416	PEARLAND	TX		11/15/2010		104,363	0	(556)	0	0	(556)	0	23,533	23,533	0	0	0
2101496	ALBUQUERQUE	NM		11/23/2010		250,988	0	(2,248)	0	0	(2,248)	0	56,125	56,125	0	0	0
2101546	ALBUQUERQUE	NM		12/20/2010		431,139	0	(3,122)	0	0	(3,122)	0	35,141	35,141	0	0	0
2111256	BOCA RATON	FL		06/17/2011		201,668	0	0	0	0	0	0	5,519	5,519	0	0	0
2111296	CHANHASSEN	MN		08/03/2011		446,204	0	(1,976)	0	0	(1,976)	0	34,137	34,137	0	0	0
2111376	MEMPHIS	TN		11/28/2011		42,663	0	(26)	0	0	(26)	0	20,756	20,756	0	0	0
2111426	MEDFORD	NY		08/25/2011		302,578	0	(1,340)	0	0	(1,340)	0	104,231	104,231	0	0	0
2111436	TALLAHASSEE	FL		10/04/2011		231,102	0	(201)	0	0	(201)	0	17,668	17,668	0	0	0
2111566	KANSAS CITY	KS		11/18/2011		106,476	0	(27)	0	0	(27)	0	19,060	19,060	0	0	0
2111576	NEWPORT NEWS	VA		11/22/2011		127,460	0	0	0	0	0	0	9,762	9,762	0	0	0
2121115	WILMINGTON	NC		08/26/2020		115,323	0	0	0	0	0	0	19,412	19,412	0	0	0
2121116	WILMINGTON	NC		06/06/2012		325,528	0	(186)	0	0	(186)	0	52,705	52,705	0	0	0
2121216	OVERLAND PARK	KS		07/11/2012		522,466	0	(2,340)	0	0	(2,340)	0	36,721	36,721	0	0	0
2121246	MEMPHIS	TN		07/31/2012		92,945	0	0	0	0	0	0	14,606	14,606	0	0	0
2121416	LAWRENCEVILLE	GA		09/14/2012		125,041	0	881	0	0	881	0	19,614	19,614	0	0	0
2121486	DURHAM	NC		10/26/2012		131,912	0	0	0	0	0	0	7,565	7,565	0	0	0
2121506	CEDAR CITY	UT		12/06/2012		248,626	0	(23)	0	0	(23)	0	45,973	45,973	0	0	0
2121536	SOUTH JORDAN	UT		10/31/2012		146,490	0	0	0	0	0	0	21,894	21,894	0	0	0
2121566	EL PASO	TX		12/04/2012		142,740	0	0	0	0	0	0	8,064	8,064	0	0	0
2121586	MEMPHIS	TN		11/15/2012		119,177	0	211	0	0	211	0	38,127	38,127	0	0	0
2121676	WEST JORDAN	UT		02/28/2013		134,963	0	0	0	0	0	0	9,299	9,299	0	0	0
2121686	CUMMING	GA		03/06/2013		135,719	0	0	0	0	0	0	9,263	9,263	0	0	0
2131056	LATHAM	NY		04/12/2013		104,055	0	0	0	0	0	0	15,369	15,369	0	0	0
2131086	SUNLAND	CA		05/09/2013		265,245	0	330	0	0	330	0	10,874	10,874	0	0	0
2131206	DEER PARK	NY		06/21/2013		103,889	0	0	0	0	0	0	13,933	13,933	0	0	0
2131216	ALBUQUERQUE	NM		06/25/2013		46,389	0	316	0	0	316	0	29,171	29,171	0	0	0
2131296	TULSA	OK		09/04/2013		373,544	0	0	0	0	0	0	48,211	48,211	0	0	0
2131306	INDIANAPOLIS	IN		08/12/2013		426,004	0	0	0	0	0	0	40,651	40,651	0	0	0
2131336	EL PASO	TX		08/29/2013		266,763	0	0	0	0	0	0	34,603	34,603	0	0	0
2131566	ST. LOUIS PARK	MN		11/01/2013		390,303	0	0	0	0	0	0	48,146	48,146	0	0	0
2131646	DALLAS	TX		12/17/2013		282,527	0	0	0	0	0	0	34,095	34,095	0	0	0

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	2	3					8	9	10	11	12	13					
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2141106	MEMPHIS	TN		05/01/2014		512,732	0	0	0	0	0	0	30,475	30,475	0	0	0
3101336	EL PASO	TX		09/15/2010		70,136	0	0	0	0	0	0	16,666	16,666	0	0	0
3111056	HOPKINTON	MA		04/06/2011		78,073	0	0	0	0	0	0	15,943	15,943	0	0	0
3111066	GARDEN CITY	NY		05/03/2011		79,023	0	0	0	0	0	0	15,827	15,827	0	0	0
3111086	WAUKEGAN	IL		02/28/2011		76,632	0	0	0	0	0	0	16,249	16,249	0	0	0
3121576	EL PASO	TX		12/04/2012		142,740	0	0	0	0	0	0	8,064	8,064	0	0	0
3121696	GERMANTOWN	TN		03/06/2013		135,719	0	0	0	0	0	0	9,263	9,263	0	0	0
3131146	LATHAM	NY		08/01/2013		106,127	0	0	0	0	0	0	13,904	13,904	0	0	0
3131436	ORANGE PARK	FL		10/31/2013		503,696	0	0	0	0	0	0	19,703	19,703	0	0	0
3141076	OLIVE BRANCH	MS		07/03/2014		419,160	0	0	0	0	0	0	46,430	46,430	0	0	0
3141156	OREM	UT		08/13/2014		518,388	0	0	0	0	0	0	30,314	30,314	0	0	0
3141176	AUGUSTA	GA		08/28/2014		512,040	0	0	0	0	0	0	30,826	30,826	0	0	0
3141186	SEAFORD	DE		08/28/2014		365,743	0	0	0	0	0	0	22,018	22,018	0	0	0
3141226	GLEN ELLYN	IL		07/23/2014		369,515	0	0	0	0	0	0	21,658	21,658	0	0	0
3141236	CAPE CANAVERAL	FL		07/31/2014		571,869	0	0	0	0	0	0	21,184	21,184	0	0	0
3141246	MUNDELEIN	IL		06/30/2014		296,696	0	0	0	0	0	0	33,296	33,296	0	0	0
3141276	RIVERSIDE	CA		07/17/2014		153,923	0	0	0	0	0	0	55,762	55,762	0	0	0
3141296	DULUTH	GA		08/15/2014		368,775	0	0	0	0	0	0	21,775	21,775	0	0	0
3141306	CLINTON TOWNSHIP	MI		08/19/2014		260,244	0	0	0	0	0	0	15,849	15,849	0	0	0
3141327	TULSA	OK		09/08/2014		519,460	0	0	0	0	0	0	32,900	32,900	0	0	0
3141376	PROVO	UT		01/02/2015		241,230	0	0	0	0	0	0	24,819	24,819	0	0	0
3141395	MORGANTOWN	WV		04/14/2020		90,000	0	0	0	0	0	0	2,331	2,331	0	0	0
3141396	MORGANTOWN	WV		10/17/2014		517,050	0	0	0	0	0	0	30,606	30,606	0	0	0
3141416	TUCSON	AZ		09/15/2014		368,040	0	0	0	0	0	0	21,899	21,899	0	0	0
3141486	OMAHA	NE		10/22/2014		518,450	0	0	0	0	0	0	30,487	30,487	0	0	0
3141545	ST. PAUL	MN		05/06/2022		0	0	0	0	0	0	0	7,235	7,235	0	0	0
3141546	ST. PAUL	MN		12/17/2014		247,729	0	0	0	0	0	0	26,097	26,097	0	0	0
3141556	SAN ANTONIO	TX		12/12/2014		374,839	0	0	0	0	0	0	21,531	21,531	0	0	0
3141566	WINTER PARK	FL		12/04/2014		338,819	0	0	0	0	0	0	61,203	61,203	0	0	0
3141587	HESPERIA	CA		12/23/2014		450,392	0	0	0	0	0	0	25,787	25,787	0	0	0
3141627	FOREST PARK	GA		12/12/2014		527,499	0	0	0	0	0	0	29,900	29,900	0	0	0
3141666	FRIDLEY	MN		12/22/2014		519,253	0	0	0	0	0	0	30,627	30,627	0	0	0
3141707	BELLEVILLE	MI		12/12/2014		298,891	0	0	0	0	0	0	17,312	17,312	0	0	0
3141717	CLARKSTON	MI		12/12/2014		298,891	0	0	0	0	0	0	17,312	17,312	0	0	0
3141727	WARREN	MI		12/12/2014		298,891	0	0	0	0	0	0	17,312	17,312	0	0	0
3141746	FRESNO	CA		01/23/2015		449,570	0	0	0	0	0	0	25,954	25,954	0	0	0
3141756	ALBUQUERQUE	NM		02/05/2015		526,964	0	0	0	0	0	0	30,170	30,170	0	0	0
3141766	GREENWOOD	IN		02/06/2015		439,092	0	0	0	0	0	0	45,408	45,408	0	0	0
3141876	SEATTLE	WA		02/25/2015		312,754	0	0	0	0	0	0	32,468	32,468	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3141887	KANSAS CITY	MO		03/11/2015		503,640	0	0	0	0	0	0	34,861	34,861	0	0	0
3151036	GILBERT	AZ		03/26/2015		525,354	0	0	0	0	0	0	30,442	30,442	0	0	0
3151046	HAYWARD	CA		04/30/2015		379,905	0	0	0	0	0	0	21,397	21,397	0	0	0
3151066	KENT	WA		04/29/2015		378,471	0	0	0	0	0	0	21,535	21,535	0	0	0
3151076	RENTON	WA		04/29/2015		529,859	0	0	0	0	0	0	30,149	30,149	0	0	0
3151117	SANFORD	FL		06/01/2015		305,696	0	0	0	0	0	0	17,019	17,019	0	0	0
3151126	ONTARIO	CA		06/12/2015		383,384	0	0	0	0	0	0	21,245	21,245	0	0	0
3151136	JACKSONVILLE	FL		05/29/2015		305,048	0	0	0	0	0	0	17,088	17,088	0	0	0
3151196	GLENDALE	CA		06/24/2015		500,014	0	0	0	0	0	0	18,151	18,151	0	0	0
3151206	LOUISVILLE	KY		04/07/2015		414,679	0	0	0	0	0	0	15,174	15,174	0	0	0
3151246	SALEM	OR		07/02/2015		324,162	0	0	0	0	0	0	32,002	32,002	0	0	0
3151256	MIDVALE	UT		07/17/2015		536,876	0	0	0	0	0	0	29,872	29,872	0	0	0
3151296	LINCOLN	NE		07/23/2015		382,915	0	0	0	0	0	0	21,291	21,291	0	0	0
3151317	HAMILTON	OH		07/29/2015		384,648	0	0	0	0	0	0	21,216	21,216	0	0	0
3151336	DEERFIELD	IL		07/14/2015		545,641	0	0	0	0	0	0	27,921	27,921	0	0	0
3151376	COMMERCE CITY	CO		07/24/2015		212,338	0	0	0	0	0	0	16,110	16,110	0	0	0
3151386	ALBUQUERQUE	NM		07/22/2015		325,890	0	0	0	0	0	0	31,911	31,911	0	0	0
3151397	PORTLAND	OR		08/07/2015		541,571	0	0	0	0	0	0	29,530	29,530	0	0	0
3151416	WOODS CROSS	UT		12/11/2015		155,283	0	0	0	0	0	0	16,191	16,191	0	0	0
3151436	DRAPER	UT		08/31/2015		386,836	0	0	0	0	0	0	21,093	21,093	0	0	0
3151466	WEST JORDAN	UT		09/09/2015		132,942	0	0	0	0	0	0	12,646	12,646	0	0	0
3151496	PEACHTREE CITY	GA		08/10/2015		400,683	0	0	0	0	0	0	15,595	15,595	0	0	0
3151506	PITTSBURGH	PA		05/21/2015		496,240	0	0	0	0	0	0	18,492	18,492	0	0	0
3151525	ALHAMBRA	CA		10/13/2020		177,467	0	0	0	0	0	0	4,374	4,374	0	0	0
3151526	ALHAMBRA	CA		09/03/2015		589,140	0	0	0	0	0	0	20,871	20,871	0	0	0
3151566	MOUNT PLEASANT	SC		09/11/2015		311,206	0	0	0	0	0	0	16,774	16,774	0	0	0
3151576	MIAMI	FL		11/12/2008		239,242	0	(1,431)	0	0	(1,431)	0	11,939	11,939	0	0	0
3151607	AMHERST	NY		05/19/2015		457,409	0	0	0	0	0	0	25,641	25,641	0	0	0
3151617	KNOXVILLE	TN		09/24/2015		471,125	0	0	0	0	0	0	24,682	24,682	0	0	0
3151636	SANDY SPRINGS	GA		09/14/2015		506,915	0	0	0	0	0	0	17,633	17,633	0	0	0
3151646	TAMPA	FL		10/30/2015		551,985	0	0	0	0	0	0	28,683	28,683	0	0	0
3151656	RIVERTON	UT		10/29/2015		175,425	0	0	0	0	0	0	42,279	42,279	0	0	0
3151666	RIVERTON	UT		10/29/2015		335,772	0	0	0	0	0	0	31,449	31,449	0	0	0
3151676	HUNTSVILLE	TX		10/08/2015		328,119	0	0	0	0	0	0	15,271	15,271	0	0	0
3151696	LAS VEGAS	NV		11/12/2015		314,287	0	0	0	0	0	0	16,612	16,612	0	0	0
3151707	MINNETONKA	MN		10/29/2015		471,257	0	0	0	0	0	0	43,952	43,952	0	0	0
3151756	EVERETT	WA		11/16/2015		549,754	0	0	0	0	0	0	29,100	29,100	0	0	0
3151786	LIVONIA	MI		11/20/2015		168,768	0	0	0	0	0	0	25,264	25,264	0	0	0
3151796	MARIETTA	GA		11/12/2015		393,302	0	0	0	0	0	0	20,715	20,715	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3151836	DRAPER	UT		12/22/2015		473,985	0	0	0	0	0	0	24,765	24,765	0	0	0
3151886	TALLAHASSEE	FL		12/01/2015		550,323	0	0	0	0	0	0	30,314	30,314	0	0	0
3151896	SAN ANTONIO	TX		12/14/2015		340,595	0	0	0	0	0	0	11,655	11,655	0	0	0
3151906	SAN ANTONIO	TX		12/14/2015		255,446	0	0	0	0	0	0	8,742	8,742	0	0	0
3151937	HILLSBOROUGH	NJ		12/23/2015		466,732	0	0	0	0	0	0	45,767	45,767	0	0	0
3151945	SANTA MONICA	CA		12/21/2017		441,749	0	0	0	0	0	0	14,193	14,193	0	0	0
3151946	SANTA MONICA	CA		12/22/2015		340,326	0	0	0	0	0	0	11,701	11,701	0	0	0
3151966	PEMBROKE PINES	FL		03/31/2006		117,315	0	(181)	0	0	(181)	0	10,559	10,559	0	0	0
3152006	SACRAMENTO	CA		03/23/2016		400,174	0	0	0	0	0	0	20,388	20,388	0	0	0
3152026	COCOA BEACH	FL		01/22/2016		429,039	0	0	0	0	0	0	14,213	14,213	0	0	0
3152035	STOCKBRIDGE	GA		12/07/2018		62,557	0	0	0	0	0	0	2,220	2,220	0	0	0
3152036	STOCKBRIDGE	GA		02/05/2016		515,754	0	0	0	0	0	0	17,072	17,072	0	0	0
3152046	MIAMISBURG	OH		02/29/2016		342,565	0	0	0	0	0	0	17,424	17,424	0	0	0
3152076	MEMPHIS	TN		03/14/2016		349,283	0	0	0	0	0	0	30,812	30,812	0	0	0
3152106	MIAMISBURG	OH		02/29/2016		136,979	0	0	0	0	0	0	6,967	6,967	0	0	0
3161027	MONROEVILLE	PA		03/24/2016		560,600	0	0	0	0	0	0	28,499	28,499	0	0	0
3161036	CINCINNATI	OH		04/07/2016		574,411	0	0	0	0	0	0	24,214	24,214	0	0	0
3161046	LAS VEGAS	NV		04/18/2016		516,059	0	0	0	0	0	0	17,303	17,303	0	0	0
3161077	CLEMMONS	NC		06/01/2016		605,969	0	0	0	0	0	0	19,766	19,766	0	0	0
3161096	SPOKANE	WA		04/28/2016		603,217	0	0	0	0	0	0	20,014	20,014	0	0	0
3161106	MONROEVILLE	PA		04/29/2016		80,249	0	0	0	0	0	0	4,078	4,078	0	0	0
3161116	MONROEVILLE	PA		04/29/2016		80,249	0	0	0	0	0	0	4,078	4,078	0	0	0
3161126	MONROEVILLE	PA		04/29/2016		160,498	0	0	0	0	0	0	8,156	8,156	0	0	0
3161136	CORONA DEL MAR	CA		05/11/2016		604,845	0	0	0	0	0	0	19,940	19,940	0	0	0
3161147	LAS VEGAS	NV		05/12/2016		517,954	0	0	0	0	0	0	17,165	17,165	0	0	0
3161156	ALBUQUERQUE	NM		11/26/2007		291,022	0	(433)	0	0	(433)	0	14,813	14,813	0	0	0
3161186	BROOKLYN CENTER	MN		07/28/2016		404,984	0	0	0	0	0	0	41,296	41,296	0	0	0
3161206	LONGWOOD	FL		04/29/2016		248,889	0	0	0	0	0	0	10,569	10,569	0	0	0
3161236	PROVO	UT		06/23/2016		259,194	0	0	0	0	0	0	8,627	8,627	0	0	0
3161246	LAS VEGAS	NV		05/27/2016		171,834	0	0	0	0	0	0	5,847	5,847	0	0	0
3161256	LAS VEGAS	NV		05/27/2016		171,834	0	0	0	0	0	0	5,847	5,847	0	0	0
3161266	HENDERSON	NV		05/27/2016		171,834	0	0	0	0	0	0	5,847	5,847	0	0	0
3161286	CINCINNATI	OH		12/01/2016		351,432	0	0	0	0	0	0	11,092	11,092	0	0	0
3161296	BEACHWOOD	OH		05/19/2016		141,076	0	0	0	0	0	0	12,289	12,289	0	0	0
3161306	BEACHWOOD	OH		05/19/2016		141,076	0	0	0	0	0	0	12,290	12,290	0	0	0
3161316	PHOENIX	AZ		06/29/2016		344,294	0	0	0	0	0	0	11,704	11,704	0	0	0
3161326	BOCA RATON	FL		05/31/2016		320,652	0	0	0	0	0	0	16,472	16,472	0	0	0
3161336	MURRAY	UT		07/01/2016		564,651	0	0	0	0	0	0	28,570	28,570	0	0	0
3161346	ELIZABETHTOWN	KY		06/09/2016		376,557	0	0	0	0	0	0	25,936	25,936	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3161356	MONTGOMERY	AL		08/01/2016		324,964	0	0	0	0	0	0	16,132	16,132	0	0	0
3161386	MINNETONKA	MN		07/12/2016		432,763	0	0	0	0	0	0	14,390	14,390	0	0	0
3161416	ROSWELL	GA		06/22/2016		345,270	0	0	0	0	0	0	11,553	11,553	0	0	0
3161435	PEWAUKEE	WI		12/02/2020		375,000	0	0	0	0	0	0	11,749	11,749	0	0	0
3161436	PEWAUKEE	WI		06/24/2016		404,147	0	0	0	0	0	0	20,296	20,296	0	0	0
3161446	MILWAUKEE	WI		06/24/2016		404,558	0	0	0	0	0	0	20,240	20,240	0	0	0
3161457	ST. PETERSBURG	FL		06/08/2016		402,493	0	0	0	0	0	0	20,519	20,519	0	0	0
3161475	PRAIRIE VILLAGE	KS		01/10/2019		219,740	0	0	0	0	0	0	8,258	8,258	0	0	0
3161476	PRAIRIE VILLAGE	KS		07/01/2016		582,797	0	0	0	0	0	0	24,740	24,740	0	0	0
3161536	BIRMINGHAM	AL		08/25/2016		286,461	0	0	0	0	0	0	22,302	22,302	0	0	0
3161546	TUCSON	AZ		01/30/2017		166,384	0	0	0	0	0	0	7,891	7,891	0	0	0
3161556	KANSAS CITY	MO		08/25/2016		569,296	0	0	0	0	0	0	28,369	28,369	0	0	0
3161567	BIRMINGHAM	AL		10/11/2016		573,909	0	0	0	0	0	0	28,169	28,169	0	0	0
3161596	SALT LAKE CITY	UT		09/06/2016		361,100	0	0	0	0	0	0	30,445	30,445	0	0	0
3161606	ORLANDO	FL		08/24/2016		324,989	0	0	0	0	0	0	16,256	16,256	0	0	0
3161646	KANSAS CITY	MO		11/10/2016		439,265	0	0	0	0	0	0	36,286	36,286	0	0	0
3161656	FARMINGTON HILLS	MI		09/26/2016		243,770	0	0	0	0	0	0	12,288	12,288	0	0	0
3161676	SCOTTSDALE	AZ		09/26/2016		243,771	0	0	0	0	0	0	12,288	12,288	0	0	0
3161686	FRESNO	CA		09/26/2016		243,770	0	0	0	0	0	0	12,288	12,288	0	0	0
3161716	OKLAHOMA CITY	OK		10/03/2016		489,066	0	0	0	0	0	0	24,564	24,564	0	0	0
3161727	SEFFNER	FL		02/01/2017		263,840	0	0	0	0	0	0	8,452	8,452	0	0	0
3161735	MILWAUKEE	WI		05/31/2018		44,019	0	0	0	0	0	0	1,324	1,324	0	0	0
3161736	MILWAUKEE	WI		10/03/2016		435,498	0	0	0	0	0	0	14,367	14,367	0	0	0
3161766	FREDERICKSBURG	VA		10/14/2016		348,399	0	0	0	0	0	0	11,493	11,493	0	0	0
3161776	FRESNO	CA		10/31/2016		521,203	0	0	0	0	0	0	17,474	17,474	0	0	0
3161796	NASHVILLE	TN		10/19/2016		461,492	0	0	0	0	0	0	30,761	30,761	0	0	0
3161806	RENO	NV		12/06/2016		369,831	0	0	0	0	0	0	29,999	29,999	0	0	0
3161816	TACOMA	WA		10/25/2016		216,485	0	0	0	0	0	0	40,673	40,673	0	0	0
3161826	NOVI	MI		10/27/2016		409,934	0	0	0	0	0	0	20,121	20,121	0	0	0
3161846	SAN ANTONIO	TX		10/31/2016		245,415	0	0	0	0	0	0	12,158	12,158	0	0	0
3161856	GLENDALE	WI		11/14/2016		492,485	0	0	0	0	0	0	24,272	24,272	0	0	0
3161866	NOVI	MI		11/01/2016		347,468	0	0	0	0	0	0	11,649	11,649	0	0	0
3161876	MEMPHIS	TN		09/30/2016		289,807	0	0	0	0	0	0	24,262	24,262	0	0	0
3161956	MIDVALE	UT		01/11/2017		439,366	0	0	0	0	0	0	14,154	14,154	0	0	0
3161965	HAVERHILL	MA		08/06/2019		81,598	0	0	0	0	0	0	8,859	8,859	0	0	0
3161966	HAVERHILL	MA		12/15/2016		351,456	0	0	0	0	0	0	11,206	11,206	0	0	0
3161986	WEST SPRINGFIELD	MA		01/11/2017		614,081	0	0	0	0	0	0	19,999	19,999	0	0	0
3161996	FAYETTEVILLE	NC		12/21/2016		516,451	0	0	0	0	0	0	42,129	42,129	0	0	0
3162016	TAMPA	FL		01/10/2017		248,899	0	0	0	0	0	0	11,945	11,945	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3162056	TUCSON	AZ		01/17/2017		291,434	0	0	0	0	0	0	13,768	13,768	0	0	0
3162066	SACRAMENTO	CA		02/16/2017		528,623	0	0	0	0	0	0	16,925	16,925	0	0	0
3162106	TAMPA	FL		01/26/2017		224,902	0	0	0	0	0	0	17,742	17,742	0	0	0
3162116	KANSAS CITY	MO		02/07/2017		636,877	0	0	0	0	0	0	18,642	18,642	0	0	0
3162157	COLUMBUS	GA		02/23/2017		532,868	0	0	0	0	0	0	16,142	16,142	0	0	0
3162186	WEST CHESTER	PA		02/22/2017		419,252	0	0	0	0	0	0	19,378	19,378	0	0	0
3162196	PROVIDENCE	RI		03/16/2017		533,605	0	0	0	0	0	0	16,188	16,188	0	0	0
3162227	AUBURN HILLS	MI		03/01/2017		252,074	0	0	0	0	0	0	11,540	11,540	0	0	0
3171016	OLATHE	KS		05/31/2017		571,050	0	0	0	0	0	0	19,909	19,909	0	0	0
3171066	CINCINNATI	OH		03/23/2017		222,745	0	0	0	0	0	0	6,667	6,667	0	0	0
3171076	SHARONVILLE	OH		03/23/2017		222,745	0	0	0	0	0	0	6,667	6,667	0	0	0
3171126	CORVALLIS	OR		04/11/2017		625,201	0	0	0	0	0	0	18,595	18,595	0	0	0
3171136	MILWAUKEE	WI		05/17/2017		340,384	0	0	0	0	0	0	15,106	15,106	0	0	0
3171166	GREENSBORO	NC		05/01/2017		715,578	0	0	0	0	0	0	21,043	21,043	0	0	0
3171196	TOWSON	MD		04/28/2017		849,275	0	0	0	0	0	0	37,672	37,672	0	0	0
3171256	EL PASO	TX		06/06/2017		341,339	0	0	0	0	0	0	15,095	15,095	0	0	0
3171266	LAKEWOOD	CO		05/31/2017		937,128	0	0	0	0	0	0	18,121	18,121	0	0	0
3171276	MADISON	WI		12/21/2007		628,623	0	(1,617)	0	0	(1,617)	0	46,984	46,984	0	0	0
3171286	HOLT	MI		05/26/2017		718,322	0	0	0	0	0	0	20,751	20,751	0	0	0
3171306	NORTH CHARLESTON	SC		06/02/2017		194,130	0	0	0	0	0	0	8,444	8,444	0	0	0
3171316	SUMMERVILLE	SC		06/30/2017		428,022	0	0	0	0	0	0	18,619	18,619	0	0	0
3171326	WICHITA FALLS	TX		06/30/2017		152,953	0	0	0	0	0	0	24,712	24,712	0	0	0
3171337	INDIANAPOLIS	IN		06/16/2017		597,818	0	0	0	0	0	0	26,328	26,328	0	0	0
3171366	TROY	MI		06/28/2017		639,502	0	0	0	0	0	0	28,397	28,397	0	0	0
3171376	ST. PAUL	MN		06/23/2017		347,312	0	0	0	0	0	0	26,217	26,217	0	0	0
3171416	ALBUQUERQUE	NM		06/16/2017		223,814	0	0	0	0	0	0	9,857	9,857	0	0	0
3171426	WEST SENECA	NY		07/06/2017		555,798	0	0	0	0	0	0	24,596	24,596	0	0	0
3171446	WICHITA	KS		09/01/2017		428,411	0	0	0	0	0	0	18,974	18,974	0	0	0
3171466	NORTH BRUNSWICK	NJ		07/31/2017		213,566	0	0	0	0	0	0	9,498	9,498	0	0	0
3171476	CLERMONT	FL		01/02/2018		654,323	0	0	0	0	0	0	27,871	27,871	0	0	0
3171486	LIVONIA	MI		08/18/2017		268,996	0	0	0	0	0	0	8,165	8,165	0	0	0
3171496	NOVI	MI		08/17/2017		584,436	0	0	0	0	0	0	43,601	43,601	0	0	0
3171516	NORTH CHARLESTON	SC		08/10/2017		214,372	0	0	0	0	0	0	9,455	9,455	0	0	0
3171526	LEXINGTON	SC		09/07/2017		190,668	0	0	0	0	0	0	29,335	29,335	0	0	0
3171536	TAYLORSVILLE	UT		08/02/2017		311,871	0	0	0	0	0	0	49,165	49,165	0	0	0
3171546	CASTLE ROCK	CO		09/19/2017		257,382	0	0	0	0	0	0	11,457	11,457	0	0	0
3171566	OMAHA	NE		10/10/2017		344,677	0	0	0	0	0	0	15,167	15,167	0	0	0
3171576	WOODBRIDGE	VA		08/10/2011		744,296	0	0	0	0	0	0	30,721	30,721	0	0	0
3171586	MURRAY	UT		09/13/2017		539,510	0	0	0	0	0	0	16,230	16,230	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3171596	SUGAR LAND	TX		09/27/2017		765,110	0	0	0	0	0	0	22,820	22,820	0	0	0
3171606	STREETSBORO	OH		09/20/2017		471,578	0	0	0	0	0	0	34,566	34,566	0	0	0
3171626	COMMACK	NY		10/25/2017		327,729	0	0	0	0	0	0	19,628	19,628	0	0	0
3171656	PETERSBURG	VA		11/01/2017		179,965	0	0	0	0	0	0	5,458	5,458	0	0	0
3171666	PORTAGE	MI		11/01/2017		314,939	0	0	0	0	0	0	9,553	9,553	0	0	0
3171676	OKLAHOMA CITY	OK		11/21/2017		810,731	0	0	0	0	0	0	24,726	24,726	0	0	0
3171696	CAPE CANAVERAL	FL		03/20/2018		568,830	0	0	0	0	0	0	39,594	39,594	0	0	0
3171705	PORT HURON	MI		05/28/2019		526,024	0	0	0	0	0	0	18,304	18,304	0	0	0
3171706	PORT HURON	MI		12/06/2017		390,566	0	0	0	0	0	0	16,934	16,934	0	0	0
3171716	STURTEVANT	WI		12/14/2017		790,981	0	0	0	0	0	0	33,613	33,613	0	0	0
3171726	MEMPHIS	TN		11/17/2017		723,106	0	0	0	0	0	0	21,428	21,428	0	0	0
3171746	LEXINGTON	SC		12/01/2017		173,082	0	0	0	0	0	0	7,529	7,529	0	0	0
3171756	OMAHA	NE		02/08/2018		218,490	0	0	0	0	0	0	9,338	9,338	0	0	0
3171786	DETROIT	MI		01/05/2018		682,613	0	0	0	0	0	0	19,628	19,628	0	0	0
3171796	BOWLING GREEN	KY		01/11/2018		318,792	0	0	0	0	0	0	9,091	9,091	0	0	0
3171806	COLORADO SPRINGS	CO		01/11/2018		992,696	0	0	0	0	0	0	47,297	47,297	0	0	0
3171816	EL PASO	TX		01/24/2018		435,454	0	0	0	0	0	0	18,747	18,747	0	0	0
3171836	JOPLIN	MO		01/26/2018		228,274	0	0	0	0	0	0	31,160	31,160	0	0	0
3171846	EL PASO	TX		02/15/2018		444,602	0	0	0	0	0	0	31,215	31,215	0	0	0
3171856	FRESNO	CA		01/19/2018		227,204	0	0	0	0	0	0	6,613	6,613	0	0	0
3171866	CHICAGO	IL		02/28/2018		368,479	0	0	0	0	0	0	10,786	10,786	0	0	0
3171876	CHICAGO	IL		01/16/2018		638,077	0	0	0	0	0	0	18,790	18,790	0	0	0
3171886	JACKSONVILLE	FL		02/05/2018		335,964	0	0	0	0	0	0	18,977	18,977	0	0	0
3171896	WILMINGTON	DE		07/02/2018		432,222	0	0	0	0	0	0	17,511	17,511	0	0	0
3171906	WILMINGTON	DE		07/02/2018		216,111	0	0	0	0	0	0	8,756	8,756	0	0	0
3171926	FORT MYERS	FL		02/28/2018		305,885	0	0	0	0	0	0	13,074	13,074	0	0	0
3171946	OLATHE	KS		03/22/2018		877,582	0	0	0	0	0	0	81,680	81,680	0	0	0
3181026	LENEXA	KS		03/29/2018		438,498	0	0	0	0	0	0	18,607	18,607	0	0	0
3181056	PLAINVIEW	NY		04/02/2018		529,386	0	0	0	0	0	0	21,919	21,919	0	0	0
3181076	BRENTWOOD	TN		04/18/2008		232,616	0	(1,422)	0	0	(1,422)	0	9,044	9,044	0	0	0
3181086	NORTH LITTLE ROCK	AR		04/18/2008		975,602	0	(11,052)	0	0	(11,052)	0	37,665	37,665	0	0	0
3181096	BONITA SPRINGS	FL		05/01/2018		690,435	0	0	0	0	0	0	18,593	18,593	0	0	0
3181126	COLUMBUS	OH		05/31/2018		353,932	0	0	0	0	0	0	14,600	14,600	0	0	0
3181136	LOS ANGELES	CA		07/25/2018		1,037,812	0	0	0	0	0	0	54,268	54,268	0	0	0
3181156	COLUMBUS	OH		06/22/2018		415,617	0	0	0	0	0	0	11,187	11,187	0	0	0
3181166	CLINTON TOWNSHIP	MI		06/13/2018		295,097	0	0	0	0	0	0	8,078	8,078	0	0	0
3181176	SAINT CLAIR SHORES	MI		06/13/2018		184,436	0	0	0	0	0	0	5,049	5,049	0	0	0
3181186	GIBRALTAR	MI		06/13/2018		331,984	0	0	0	0	0	0	9,088	9,088	0	0	0
3181196	ROCKVILLE	MD		06/12/2018		1,061,665	0	0	0	0	0	0	43,831	43,831	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3181216	TUALATIN	OR		11/08/2018		724,182	0	0	0	0	0	0	16,585	16,585	0	0	0
3181226	WOODBURN	OR		11/08/2018		303,374	0	0	0	0	0	0	6,948	6,948	0	0	0
3181236	SALEM	OR		11/08/2018		440,381	0	0	0	0	0	0	10,086	10,086	0	0	0
3181246	GLEN ALLEN	VA		08/01/2018		445,855	0	0	0	0	0	0	17,983	17,983	0	0	0
3181256	SALT LAKE CITY	UT		06/29/2018		353,470	0	0	0	0	0	0	47,265	47,265	0	0	0
3181266	TAMPA	FL		06/21/2018		444,930	0	0	0	0	0	0	17,918	17,918	0	0	0
3181276	BINGHAM FARMS	MI		07/29/2008		894,161	0	(135)	0	0	(135)	0	35,554	35,554	0	0	0
3181286	EL PASO	TX		07/30/2018		835,731	0	0	0	0	0	0	54,728	54,728	0	0	0
3181296	COLUMBUS	OH		08/08/2018		168,022	0	0	0	0	0	0	10,891	10,891	0	0	0
3181306	COLUMBUS	OH		08/08/2018		504,065	0	0	0	0	0	0	32,672	32,672	0	0	0
3181316	TEWKSBURY	MA		07/19/2018		923,629	0	0	0	0	0	0	25,312	25,312	0	0	0
3181326	DURHAM	NC		07/13/2018		304,962	0	0	0	0	0	0	8,307	8,307	0	0	0
3181336	SAN ANTONIO	TX		09/04/2018		650,736	0	0	0	0	0	0	17,192	17,192	0	0	0
3181347	SPRING	TX		08/20/2018		1,143,326	0	0	0	0	0	0	101,228	101,228	0	0	0
3181376	ROCHESTER HILLS	MI		08/24/2018		168,385	0	0	0	0	0	0	10,805	10,805	0	0	0
3181386	PROVO	UT		10/01/2018		1,429,286	0	0	0	0	0	0	43,935	43,935	0	0	0
3181396	ROCHESTER HILLS	MI		08/06/2018		671,750	0	0	0	0	0	0	26,660	26,660	0	0	0
3181416	ORLANDO	FL		07/13/2018		249,515	0	0	0	0	0	0	6,797	6,797	0	0	0
3181435	HAYWARD	CA		06/07/2022		0	0	0	0	0	0	0	14,272	14,272	0	0	0
3181436	HAYWARD	CA		08/31/2018		670,105	0	0	0	0	0	0	44,027	44,027	0	0	0
3181446	SOUTHFIELD	MI		10/01/2018		269,746	0	0	0	0	0	0	10,571	10,571	0	0	0
3181466	CHATTANOOGA	TN		09/13/2018		718,033	0	0	0	0	0	0	28,548	28,548	0	0	0
3181476	FRESNO	CA		09/13/2018		927,735	0	0	0	0	0	0	25,116	25,116	0	0	0
3181506	GREENVILLE	SC		08/29/2018		778,976	0	0	0	0	0	0	41,148	41,148	0	0	0
3181516	INDIANAPOLIS	IN		09/13/2018		672,325	0	0	0	0	0	0	17,546	17,546	0	0	0
3181526	ARLINGTON	TX		09/27/2018		928,020	0	0	0	0	0	0	25,033	25,033	0	0	0
3181536	BAKERSFIELD	CA		09/27/2018		179,078	0	0	0	0	0	0	22,865	22,865	0	0	0
3181546	RONKONKOMA	NY		10/22/2018		127,524	0	0	0	0	0	0	8,056	8,056	0	0	0
3181556	OMAHA	NE		12/13/2018		799,394	0	0	0	0	0	0	28,327	28,327	0	0	0
3181566	COLUMBIA	SC		10/15/2018		146,839	0	0	0	0	0	0	18,562	18,562	0	0	0
3181576	COLUMBIA	SC		11/08/2018		225,831	0	0	0	0	0	0	8,851	8,851	0	0	0
3181586	PAPILLION	NE		11/20/2018		278,970	0	0	0	0	0	0	10,116	10,116	0	0	0
3181596	ROCHESTER	MI		10/26/2018		297,197	0	0	0	0	0	0	18,888	18,888	0	0	0
3181606	BONITA SPRINGS	FL		12/07/2018		226,527	0	0	0	0	0	0	8,823	8,823	0	0	0
3181616	SCHERTZ	TX		11/16/2018		451,904	0	0	0	0	0	0	17,630	17,630	0	0	0
3181626	OMAHA	NE		12/10/2018		180,143	0	0	0	0	0	0	6,572	6,572	0	0	0
3181636	TUCSON	AZ		12/03/2018		408,839	0	0	0	0	0	0	15,549	15,549	0	0	0
3181646	NASHVILLE	TN		12/13/2018		1,402,720	0	0	0	0	0	0	36,606	36,606	0	0	0
3181656	SANTA ROSA	CA		12/26/2018		589,336	0	0	0	0	0	0	22,828	22,828	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3181666	LINCOLN	NE		12/14/2018		271,715	0	0	0	0	0	0	10,409	10,409	0	0	0
3181696	SAN ANTONIO	TX		12/20/2018		227,133	0	0	0	0	0	0	8,638	8,638	0	0	0
3181726	ALBUQUERQUE	NM		12/19/2018		702,458	0	0	0	0	0	0	17,949	17,949	0	0	0
3181736	ANN ARBOR	MI		12/19/2018		85,778	0	0	0	0	0	0	5,356	5,356	0	0	0
3181746	WALL	NJ		01/24/2019		281,390	0	0	0	0	0	0	7,208	7,208	0	0	0
3181756	BOZEMAN	MT		01/17/2019		703,476	0	0	0	0	0	0	18,021	18,021	0	0	0
3181766	DALLAS	TX		12/20/2018		561,348	0	0	0	0	0	0	14,559	14,559	0	0	0
3181776	KNOXVILLE	TN		01/17/2019		911,783	0	0	0	0	0	0	34,267	34,267	0	0	0
3181786	COLUMBUS	OH		01/24/2019		517,018	0	0	0	0	0	0	12,836	12,836	0	0	0
3181796	TUCSON	AZ		01/10/2019		319,123	0	0	0	0	0	0	11,993	11,993	0	0	0
3181826	SADDLE BROOK	NJ		02/14/2019		460,114	0	0	0	0	0	0	35,702	35,702	0	0	0
3181836	CHATTANOOGA	TN		02/06/2019		355,768	0	0	0	0	0	0	17,633	17,633	0	0	0
3181846	CHERRY HILL	NJ		02/07/2019		136,954	0	0	0	0	0	0	12,222	12,222	0	0	0
3181866	CARLSBAD	CA		02/08/2019		610,416	0	0	0	0	0	0	15,737	15,737	0	0	0
3181896	SUMMERVILLE	SC		05/15/2019		158,509	0	0	0	0	0	0	18,023	18,023	0	0	0
3181906	EDEN PRAIRIE	MN		02/26/2019		375,476	0	0	0	0	0	0	9,741	9,741	0	0	0
3191026	SOUTH JORDAN	UT		05/14/2019		188,920	0	0	0	0	0	0	4,813	4,813	0	0	0
3191046	CLARKSVILLE	TN		06/03/2019		107,297	0	0	0	0	0	0	19,136	19,136	0	0	0
3191056	CHANHASSEN	MN		05/14/2019		188,539	0	0	0	0	0	0	4,957	4,957	0	0	0
3191066	WACONIA	MN		06/28/2019		283,636	0	0	0	0	0	0	7,321	7,321	0	0	0
3191076	NOVI	MI		05/16/2019		506,224	0	0	0	0	0	0	19,016	19,016	0	0	0
3191086	FRESNO	CA		04/11/2019		225,665	0	0	0	0	0	0	6,006	6,006	0	0	0
3191096	VIRGINIA BEACH	VA		04/18/2019		596,323	0	0	0	0	0	0	22,599	22,599	0	0	0
3191106	DEER PARK	NY		04/26/2019		137,638	0	0	0	0	0	0	5,207	5,207	0	0	0
3191126	WARWICK	RI		05/30/2019		377,537	0	0	0	0	0	0	9,741	9,741	0	0	0
3191136	WILSONVILLE	OR		12/19/2019		261,503	0	0	0	0	0	0	21,332	21,332	0	0	0
3191145	ROANOKE	VA		06/20/2019		55,786	0	0	0	0	0	0	6,338	6,338	0	0	0
3191146	ROANOKE	VA		06/20/2019		943,960	0	0	0	0	0	0	24,986	24,986	0	0	0
3191176	VIRGINIA BEACH	VA		06/14/2019		100,727	0	0	0	0	0	0	8,606	8,606	0	0	0
3191186	NORFOLK	VA		06/27/2019		460,005	0	0	0	0	0	0	17,817	17,817	0	0	0
3191196	ZIONSVILLE	IN		06/07/2019		206,911	0	0	0	0	0	0	8,052	8,052	0	0	0
3191216	INDIANAPOLIS	IN		06/03/2019		566,240	0	0	0	0	0	0	15,045	15,045	0	0	0
3191226	HIALEAH	FL		06/21/2019		264,160	0	0	0	0	0	0	7,054	7,054	0	0	0
3191256	MISHAWAKA	IN		09/12/2019		142,480	0	0	0	0	0	0	3,718	3,718	0	0	0
3191276	FRESNO	CA		07/18/2019		667,816	0	0	0	0	0	0	26,241	26,241	0	0	0
3191296	RALSTON	NE		07/26/2019		136,955	0	0	0	0	0	0	3,696	3,696	0	0	0
3191306	GREENVILLE	SC		09/12/2019		148,647	0	0	0	0	0	0	5,615	5,615	0	0	0
3191326	INDEPENDENCE	KY		08/27/2019		444,018	0	0	0	0	0	0	17,128	17,128	0	0	0
3191336	FORT THOMAS	KY		08/27/2019		286,762	0	0	0	0	0	0	11,062	11,062	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3191346	GREENSBURG	IN		08/27/2019		476,394	0	0	0	0	0	0	18,377	18,377	0	0	0
3191356	SYRACUSE	UT		08/01/2019		236,036	0	0	0	0	0	0	6,410	6,410	0	0	0
3191366	CENTENNIAL	CO		10/22/2019		535,232	0	0	0	0	0	0	20,374	20,374	0	0	0
3191396	OMAHA	NE		08/23/2019		886,205	0	0	0	0	0	0	54,038	54,038	0	0	0
3191416	HANAHAN	SC		09/13/2019		237,166	0	0	0	0	0	0	6,328	6,328	0	0	0
3191426	STAFFORD	TX		09/24/2019		356,087	0	0	0	0	0	0	21,602	21,602	0	0	0
3191436	ORLANDO	FL		09/24/2019		213,652	0	0	0	0	0	0	12,961	12,961	0	0	0
3191455	WOBURN	MA		11/06/2019		103,899	0	0	0	0	0	0	19,158	19,158	0	0	0
3191456	WOBURN	MA		11/06/2019		770,650	0	0	0	0	0	0	20,882	20,882	0	0	0
3191476	LAS VEGAS	NV		09/19/2019		199,147	0	0	0	0	0	0	5,347	5,347	0	0	0
3191486	LAS VEGAS	NV		12/02/2019		477,568	0	0	0	0	0	0	12,448	12,448	0	0	0
3191496	LORAIN	OH		09/09/2019		241,590	0	0	0	0	0	0	9,109	9,109	0	0	0
3191506	ROSWELL	GA		10/09/2019		836,788	0	0	0	0	0	0	35,064	35,064	0	0	0
3191516	NASHVILLE	TN		10/03/2019		802,512	0	0	0	0	0	0	21,701	21,701	0	0	0
3191526	LAKE MARY	FL		09/12/2019		370,581	0	0	0	0	0	0	14,472	14,472	0	0	0
3191566	OGDEN	UT		11/22/2019		580,482	0	0	0	0	0	0	181,319	181,319	0	0	0
3191586	WEST POINT	UT		11/22/2019		176,048	0	0	0	0	0	0	4,763	4,763	0	0	0
3191596	HAUPPAUGE	NY		11/14/2019		190,987	0	0	0	0	0	0	7,432	7,432	0	0	0
3191606	MIAMI GARDENS	FL		11/20/2019		266,232	0	0	0	0	0	0	7,297	7,297	0	0	0
3191646	MT. JULIET	TN		11/22/2019		326,320	0	0	0	0	0	0	12,578	12,578	0	0	0
3191656	SOUTHGATE	MI		01/10/2020		324,621	0	0	0	0	0	0	8,857	8,857	0	0	0
3191696	BEAUMONT	TX		11/21/2019		290,073	0	0	0	0	0	0	31,689	31,689	0	0	0
3191706	EL CAJON	CA		11/21/2019		99,454	0	0	0	0	0	0	10,865	10,865	0	0	0
3191716	MOAB	UT		11/21/2019		124,317	0	0	0	0	0	0	13,581	13,581	0	0	0
3191726	INDIANAPOLIS	IN		11/22/2019		154,034	0	0	0	0	0	0	4,222	4,222	0	0	0
3191736	MURRAY	UT		12/13/2019		411,372	0	0	0	0	0	0	15,829	15,829	0	0	0
3191746	EL PASO	TX		12/19/2019		335,384	0	0	0	0	0	0	20,232	20,232	0	0	0
3191756	AUBURN HILLS	MI		12/05/2019		234,067	0	0	0	0	0	0	8,835	8,835	0	0	0
3191766	INDIANAPOLIS	IN		11/26/2019		209,699	0	0	0	0	0	0	8,121	8,121	0	0	0
3191786	BAKERSFIELD	CA		12/11/2019		916,742	0	0	0	0	0	0	45,903	45,903	0	0	0
3191886	FLORENCE	CO		12/11/2019		148,708	0	0	0	0	0	0	8,976	8,976	0	0	0
3191896	ALPHARETTA	GA		11/27/2019		841,482	0	0	0	0	0	0	23,063	23,063	0	0	0
3191906	LEWISTON	ME		02/14/2020		223,561	0	0	0	0	0	0	6,895	6,895	0	0	0
3191916	CINCINNATI	OH		12/19/2019		470,000	0	0	0	0	0	0	10,515	10,515	0	0	0
3191936	BRENTWOOD	NY		12/31/2019		261,688	0	0	0	0	0	0	10,118	10,118	0	0	0
3191946	HUNT VALLEY	MD		01/15/2020		381,907	0	0	0	0	0	0	10,419	10,419	0	0	0
3191966	NAMPA	ID		01/08/2020		190,831	0	0	0	0	0	0	5,273	5,273	0	0	0
3191976	RINCON	GA		12/11/2019		389,567	0	0	0	0	0	0	9,896	9,896	0	0	0
3191996	HOMEWOOD	AL		01/22/2020		248,539	0	0	0	0	0	0	6,618	6,618	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3192006	DEPEW	NY		01/31/2020		449,869	0	0	0	0	0	0	17,365	17,365	0	0	0
3192016	WEST CHESTER	OH		01/29/2020		274,708	0	0	0	0	0	0	7,639	7,639	0	0	0
3192026	NOBLESVILLE	IN		01/29/2020		238,461	0	0	0	0	0	0	6,631	6,631	0	0	0
3192036	INDIANAPOLIS	IN		01/29/2020		383,446	0	0	0	0	0	0	10,663	10,663	0	0	0
3192046	WESTFIELD	IN		01/29/2020		190,769	0	0	0	0	0	0	5,305	5,305	0	0	0
3192056	COLUMBUS	OH		01/29/2020		461,184	0	0	0	0	0	0	12,824	12,824	0	0	0
3192066	SAN DIEGO	CA		12/09/2019		295,118	0	0	0	0	0	0	8,199	8,199	0	0	0
3192076	HILLSBORO	OR		01/29/2020		117,742	0	0	0	0	0	0	7,050	7,050	0	0	0
3192086	PORTLAND	OR		01/29/2020		99,627	0	0	0	0	0	0	5,965	5,965	0	0	0
3192096	TACOMA	WA		01/29/2020		93,288	0	0	0	0	0	0	5,586	5,586	0	0	0
3192106	LAKE OSWEGO	OR		01/29/2020		267,163	0	0	0	0	0	0	7,382	7,382	0	0	0
3192116	SALISBURY	MD		02/12/2020		210,971	0	0	0	0	0	0	22,461	22,461	0	0	0
3192126	MILILANI	HI		02/19/2020		459,310	0	0	0	0	0	0	12,463	12,463	0	0	0
3192136	TEXARKANA	TX		01/30/2020		973,842	0	0	0	0	0	0	393,171	393,171	0	0	0
3192146	WEST CHESTER	OH		05/08/2020		1,107,427	0	0	0	0	0	0	29,759	29,759	0	0	0
3192156	CINCINNATI	OH		02/21/2020		278,977	0	0	0	0	0	0	12,654	12,654	0	0	0
3192186	HIALEAH	FL		02/24/2020		244,203	0	0	0	0	0	0	9,503	9,503	0	0	0
3192206	RANCHO CUCAMONGA	CA		06/02/2020		237,781	0	0	0	0	0	0	9,024	9,024	0	0	0
3201016	CHANHASSEN	MN		03/20/2020		237,700	0	0	0	0	0	0	14,054	14,054	0	0	0
3201026	PACIFIC	MO		03/31/2020		191,690	0	0	0	0	0	0	5,240	5,240	0	0	0
3201036	ALBUQUERQUE	NM		03/17/2020		155,473	0	0	0	0	0	0	9,162	9,162	0	0	0
3201046	MEDFORD	MA		04/24/2020		275,594	0	0	0	0	0	0	16,166	16,166	0	0	0
3201066	BURNSVILLE	MN		03/11/2020		325,970	0	0	0	0	0	0	8,854	8,854	0	0	0
3201086	HIXSON	TN		04/23/2020		246,513	0	0	0	0	0	0	6,165	6,165	0	0	0
3201116	SEDONA	AZ		05/28/2020		417,193	0	0	0	0	0	0	15,932	15,932	0	0	0
3201126	CARLSBAD	CA		05/28/2020		417,193	0	0	0	0	0	0	15,932	15,932	0	0	0
3201146	ATLANTA	GA		06/19/2020		356,195	0	0	0	0	0	0	9,357	9,357	0	0	0
3201156	MYRTLE BEACH	SC		09/02/2020		208,961	0	0	0	0	0	0	9,853	9,853	0	0	0
3201176	OCEANSIDE	CA		03/25/2020		270,182	0	0	0	0	0	0	21,929	21,929	0	0	0
3201216	LAWRENCEVILLE	GA		05/20/2020		170,621	0	0	0	0	0	0	6,548	6,548	0	0	0
3201226	HOUSTON	TX		04/15/2020		737,256	0	0	0	0	0	0	28,331	28,331	0	0	0
3201236	HILLSBORO	OR		04/30/2020		259,614	0	0	0	0	0	0	10,172	10,172	0	0	0
3201246	LYNCHBURG	VA		05/12/2020		482,515	0	0	0	0	0	0	19,111	19,111	0	0	0
3201266	RALEIGH	NC		05/29/2020		368,414	0	0	0	0	0	0	21,955	21,955	0	0	0
3201286	CLEMSON	SC		06/08/2020		114,474	0	0	0	0	0	0	5,680	5,680	0	0	0
3201296	MILLERSVILLE	MD		06/12/2020		261,384	0	0	0	0	0	0	15,510	15,510	0	0	0
3201316	INDIANAPOLIS	IN		07/09/2020		381,041	0	0	0	0	0	0	14,802	14,802	0	0	0
3201326	LIVONIA	MI		05/28/2020		894,465	0	0	0	0	0	0	35,170	35,170	0	0	0
3201336	INDIAN LAND	SC		05/29/2020		214,353	0	0	0	0	0	0	7,401	7,401	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3201356	BRONX	NY		08/20/2020		397,324	0	0	0	0	0	0	10,577	10,577	0	0	0
3201376	INDIANAPOLIS	IN		08/10/2020		135,746	0	0	0	0	0	0	3,555	3,555	0	0	0
3201406	FRANKLIN TOWNSHIP	NJ		09/09/2020		772,071	0	0	0	0	0	0	24,929	24,929	0	0	0
3201416	OKLAHOMA CITY	OK		08/10/2020		387,116	0	0	0	0	0	0	10,715	10,715	0	0	0
3201436	VANCOUVER	WA		10/19/2020		152,719	0	0	0	0	0	0	4,102	4,102	0	0	0
3201446	LAYTON	UT		10/19/2020		165,364	0	0	0	0	0	0	4,442	4,442	0	0	0
3201466	WHITE PLAINS	NY		10/16/2020		243,136	0	0	0	0	0	0	6,574	6,574	0	0	0
3201476	ESCONDIDO	CA		09/24/2020		89,062	0	0	0	0	0	0	8,668	8,668	0	0	0
3201486	SARASOTA	FL		10/29/2020		158,707	0	0	0	0	0	0	6,025	6,025	0	0	0
3201496	POMPANO BEACH	FL		10/29/2020		259,702	0	0	0	0	0	0	9,858	9,858	0	0	0
3201516	OKLAHOMA CITY	OK		11/12/2020		267,993	0	0	0	0	0	0	7,257	7,257	0	0	0
3201526	FAIR LAWN	NJ		11/09/2020		814,490	0	0	0	0	0	0	26,443	26,443	0	0	0
3201546	AUBURN HILLS	MI		12/10/2020		195,335	0	0	0	0	0	0	5,262	5,262	0	0	0
3201556	ROYAL OAK	MI		12/10/2020		120,392	0	0	0	0	0	0	5,223	5,223	0	0	0
3201566	MASSAPEQUA PARK	NY		11/24/2020		132,775	0	0	0	0	0	0	7,482	7,482	0	0	0
3201576	FAIRFIELD	OH		02/01/2021		415,687	0	0	0	0	0	0	11,514	11,514	0	0	0
3201586	TUCSON	AZ		12/23/2020		531,729	0	0	0	0	0	0	20,552	20,552	0	0	0
3201606	DALTON	GA		11/17/2020		180,286	0	0	0	0	0	0	4,882	4,882	0	0	0
3201616	SPOKANE VALLEY	WA		12/18/2020		396,452	0	0	0	0	0	0	15,247	15,247	0	0	0
3201626	TORRANCE	CA		12/04/2020		331,793	0	0	0	0	0	0	9,236	9,236	0	0	0
3201656	CARSON	CA		12/16/2020		187,214	0	0	0	0	0	0	14,451	14,451	0	0	0
3201666	WESTFIELD	IN		12/18/2020		219,716	0	0	0	0	0	0	5,958	5,958	0	0	0
3201676	MEDFORD	NY		02/19/2021		401,925	0	0	0	0	0	0	11,077	11,077	0	0	0
3201686	CHASKA	MN		12/21/2020		483,565	0	0	0	0	0	0	18,505	18,505	0	0	0
3201696	HATBORO	PA		12/31/2020		976,026	0	0	0	0	0	0	26,991	26,991	0	0	0
3201716	SHELBY TOWNSHIP	MI		12/29/2020		410,271	0	0	0	0	0	0	10,980	10,980	0	0	0
3201726	LAFAYETTE	CO		01/27/2021		881,156	0	0	0	0	0	0	23,368	23,368	0	0	0
3201736	DALLAS	TX		12/18/2020		322,303	0	0	0	0	0	0	8,683	8,683	0	0	0
3201746	ONTARIO	CA		12/22/2020		258,690	0	0	0	0	0	0	7,107	7,107	0	0	0
3201786	SALT LAKE CITY	UT		01/15/2021		252,283	0	0	0	0	0	0	9,549	9,549	0	0	0
3201816	SAN BERNARDINO	CA		02/16/2021		1,118,697	0	0	0	0	0	0	63,434	63,434	0	0	0
3201826	JAMAICA	NY		02/19/2021		379,596	0	0	0	0	0	0	14,284	14,284	0	0	0
3201836	YPSILANTI	MI		02/04/2021		196,141	0	0	0	0	0	0	5,300	5,300	0	0	0
3201846	GAITHERSBURG	MD		02/09/2021		818,622	0	0	0	0	0	0	22,474	22,474	0	0	0
3201856	CHATTANOOGA	TN		02/25/2021		357,761	0	0	0	0	0	0	9,925	9,925	0	0	0
3201876	PORT WASHINGTON	NY		03/09/2021		246,596	0	0	0	0	0	0	5,240	5,240	0	0	0
3201896	ARCADIA	CA		02/24/2021		112,704	0	0	0	0	0	0	3,147	3,147	0	0	0
3201906	LAKEWOOD	CO		06/30/2021		375,864	0	0	0	0	0	0	10,156	10,156	0	0	0
3201916	SAN LEANDRO	CA		03/31/2021		591,263	0	0	0	0	0	0	44,233	44,233	0	0	0

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3201926	FARMINGDALE	NY		02/26/2021		1,361,644	0	0	0	0	0	0	52,548	52,548	0	0	0
3211016	DENVER	CO		05/11/2021		468,658	0	0	0	0	0	0	12,982	12,982	0	0	0
3211036	CAREFREE	AZ		03/31/2021		294,863	0	0	0	0	0	0	7,927	7,927	0	0	0
3211056	TEMPE	AZ		03/16/2021		167,069	0	0	0	0	0	0	4,522	4,522	0	0	0
3211066	PLAINVILLE	MA		03/26/2021		437,273	0	0	0	0	0	0	11,913	11,913	0	0	0
3211076	CHANHASSEN	MN		03/19/2021		820,502	0	0	0	0	0	0	22,353	22,353	0	0	0
3211086	PORTLAND	OR		05/03/2021		592,044	0	0	0	0	0	0	16,292	16,292	0	0	0
3211116	SARTELL	MN		04/14/2021		556,775	0	0	0	0	0	0	21,785	21,785	0	0	0
3211126	PALATINE	IL		03/31/2021		238,087	0	0	0	0	0	0	18,398	18,398	0	0	0
3211156	CHANDLER	AZ		04/16/2021		147,724	0	0	0	0	0	0	4,005	4,005	0	0	0
3211166	KANSAS CITY	KS		04/20/2021		199,802	0	0	0	0	0	0	7,393	7,393	0	0	0
3211186	ELON	NC		05/18/2021		314,178	0	0	0	0	0	0	11,918	11,918	0	0	0
3211196	ELON	NC		05/18/2021		314,178	0	0	0	0	0	0	11,918	11,918	0	0	0
3211206	PHOENIX	AZ		04/22/2021		225,318	0	0	0	0	0	0	8,252	8,252	0	0	0
3211216	PHOENIX	AZ		04/30/2021		561,589	0	0	0	0	0	0	14,823	14,823	0	0	0
3211226	ESCONDIDO	CA		05/11/2021		233,149	0	0	0	0	0	0	14,035	14,035	0	0	0
3211236	SALT LAKE CITY	UT		05/19/2021		272,199	0	0	0	0	0	0	5,734	5,734	0	0	0
3211246	NORTH SALT LAKE CITY	UT		05/13/2021		236,840	0	0	0	0	0	0	6,474	6,474	0	0	0
3211256	WESTLAKE VILLAGE	CA		05/06/2021		160,696	0	0	0	0	0	0	8,821	8,821	0	0	0
3211266	ANAHEIM	CA		04/28/2021		153,174	0	0	0	0	0	0	3,209	3,209	0	0	0
3211276	PORT WASHINGTON	NY		05/07/2021		465,293	0	0	0	0	0	0	9,642	9,642	0	0	0
3211286	MELBOURNE	FL		05/06/2021		520,964	0	0	0	0	0	0	18,580	18,580	0	0	0
3211296	CARTERSVILLE	GA		06/08/2021		492,900	0	0	0	0	0	0	17,492	17,492	0	0	0
3211306	LONGWOOD	FL		05/26/2021		148,139	0	0	0	0	0	0	3,825	3,825	0	0	0
3211316	WOODBRIDGE	VA		05/26/2021		143,201	0	0	0	0	0	0	3,698	3,698	0	0	0
3211346	ROYAL OAK	MI		08/02/2021		174,186	0	0	0	0	0	0	3,331	3,331	0	0	0
3211356	SANTA CLARA	CA		06/09/2021		670,000	0	0	0	0	0	0	6,982	6,982	0	0	0
3211366	MIDVALE	UT		06/15/2021		217,724	0	0	0	0	0	0	5,605	5,605	0	0	0
3211376	LAS VEGAS	NV		06/08/2021		197,823	0	0	0	0	0	0	5,345	5,345	0	0	0
3211396	MONROE	NC		05/27/2021		443,126	0	0	0	0	0	0	11,070	11,070	0	0	0
3211406	NEW MILFORD	NJ		06/24/2021		197,132	0	0	0	0	0	0	7,062	7,062	0	0	0
3211416	FRANKLIN	TN		07/20/2021		193,796	0	0	0	0	0	0	6,779	6,779	0	0	0
3211426	WEST CONSHOHOCKEN	PA		08/27/2021		238,537	0	0	0	0	0	0	5,988	5,988	0	0	0
3211436	MELBOURNE	FL		07/23/2021		445,013	0	0	0	0	0	0	15,356	15,356	0	0	0
3211446	CENTRAL ISLIP	NY		08/13/2021		247,855	0	0	0	0	0	0	8,774	8,774	0	0	0
3211456	MELBOURNE	FL		09/14/2021		292,940	0	0	0	0	0	0	12,638	12,638	0	0	0
3211466	PENSACOLA	FL		07/28/2021		301,116	0	0	0	0	0	0	27,201	27,201	0	0	0
3211476	PINE BROOK	NJ		08/26/2021		202,783	0	0	0	0	0	0	9,064	9,064	0	0	0
3211536	NORCROSS	GA		08/18/2021		496,966	0	0	0	0	0	0	12,424	12,424	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3211546	ROCHESTER HILLS	MI		10/13/2021		747,833	0	0	0	0	0	0	26,499	26,499	0	0	0
3211556	ROCHESTER HILLS	MI		10/13/2021		209,110	0	0	0	0	0	0	10,886	10,886	0	0	0
3211566	TAMPA	FL		09/30/2021		457,353	0	0	0	0	0	0	16,215	16,215	0	0	0
3211606	LYNN HAVEN	FL		09/16/2021		398,660	0	0	0	0	0	0	8,187	8,187	0	0	0
3211616	ELGIN	SC		10/07/2021		398,569	0	0	0	0	0	0	17,507	17,507	0	0	0
3211636	SYRACUSE	NY		11/03/2021		290,000	0	0	0	0	0	0	7,543	7,543	0	0	0
3211656	SANTA CLARA	CA		10/19/2021		821,437	0	0	0	0	0	0	43,512	43,512	0	0	0
3211666	SALT LAKE CITY	UT		10/19/2021		760,000	0	0	0	0	0	0	1,680	1,680	0	0	0
3211686	MORGANTOWN	WV		11/05/2021		102,850	0	0	0	0	0	0	2,445	2,445	0	0	0
3211696	SANTA ANA	CA		10/05/2021		1,296,126	0	0	0	0	0	0	47,301	47,301	0	0	0
3211706	OGDEN	UT		10/21/2021		648,101	0	0	0	0	0	0	23,209	23,209	0	0	0
3211716	LONGMONT	CO		10/29/2021		324,291	0	0	0	0	0	0	8,651	8,651	0	0	0
3211726	LEHIGH ACRES	FL		09/29/2021		605,983	0	0	0	0	0	0	15,004	15,004	0	0	0
3211736	LONGMONT	CO		12/09/2021		725,000	0	0	0	0	0	0	17,500	17,500	0	0	0
3211756	SANTA FE SPRINGS	CA		12/02/2021		260,000	0	0	0	0	0	0	6,148	6,148	0	0	0
3211766	OPA-LOCKA	FL		10/15/2021		229,502	0	0	0	0	0	0	6,081	6,081	0	0	0
3211776	LATHAM	NY		11/08/2021		140,000	0	0	0	0	0	0	7,198	7,198	0	0	0
3211796	PHOENIX	AZ		11/09/2021		250,000	0	0	0	0	0	0	6,682	6,682	0	0	0
3211806	STAFFORD	TX		10/29/2021		356,732	0	0	0	0	0	0	9,388	9,388	0	0	0
3211826	NAPLES	FL		12/01/2021		290,000	0	0	0	0	0	0	8,965	8,965	0	0	0
3211836	BROOKLYN CENTER	MN		11/16/2021		600,000	0	0	0	0	0	0	15,692	15,692	0	0	0
3211846	FORT MYERS	FL		02/09/2022		0	0	0	0	0	0	0	12,802	12,802	0	0	0
3211856	SCOTTSDALE	AZ		11/18/2021		339,000	0	0	0	0	0	0	8,939	8,939	0	0	0
3211866	WEST CHESTER	PA		01/19/2022		0	0	0	0	0	0	0	19,296	19,296	0	0	0
3211906	BELTON	MO		03/25/2022		0	0	0	0	0	0	0	11,440	11,440	0	0	0
3211926	FRESNO	CA		12/17/2021		550,000	0	0	0	0	0	0	13,367	13,367	0	0	0
3211936	LEMOORE	CA		12/17/2021		570,000	0	0	0	0	0	0	13,665	13,665	0	0	0
3211946	YOUNGSVILLE	NC		12/29/2021		500,000	0	0	0	0	0	0	23,547	23,547	0	0	0
3211956	GREENWICH	CT		01/14/2022		0	0	0	0	0	0	0	27,329	27,329	0	0	0
3211966	MERRICK	NY		02/04/2022		0	0	0	0	0	0	0	6,235	6,235	0	0	0
3211986	TUALATIN	OR		01/27/2022		0	0	0	0	0	0	0	38,587	38,587	0	0	0
3211996	AUSTIN	TX		03/24/2022		0	0	0	0	0	0	0	4,049	4,049	0	0	0
3212036	BETHLEHEM	PA		03/03/2022		0	0	0	0	0	0	0	5,596	5,596	0	0	0
3212056	JACKSON	MS		03/11/2022		0	0	0	0	0	0	0	9,053	9,053	0	0	0
3221026	WAUKESHA	WI		06/02/2022		0	0	0	0	0	0	0	12,256	12,256	0	0	0
3221036	ST. LOUIS	MO		06/02/2022		0	0	0	0	0	0	0	8,100	8,100	0	0	0
3221056	GARNER	NC		10/06/2022		0	0	0	0	0	0	0	809	809	0	0	0
3221066	RIVERSIDE	CA		05/10/2022		0	0	0	0	0	0	0	4,076	4,076	0	0	0
3221076	TIGARD	OR		05/26/2022		0	0	0	0	0	0	0	4,924	4,924	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3221086	TREVOR	WI		04/12/2022		0	0	0	0	0	0	0	15,493	15,493	0	0	0
3221096	RALEIGH	NC		07/14/2022		0	0	0	0	0	0	0	12,900	12,900	0	0	0
3221106	MERRICK	NY		04/22/2022		0	0	0	0	0	0	0	2,144	2,144	0	0	0
3221126	EL PASO	TX		05/11/2022		0	0	0	0	0	0	0	11,601	11,601	0	0	0
3221156	EAGAN	MN		05/11/2022		0	0	0	0	0	0	0	6,840	6,840	0	0	0
3221166	CLINTON	MS		05/13/2022		0	0	0	0	0	0	0	2,694	2,694	0	0	0
3221206	STUART	FL		06/24/2022		0	0	0	0	0	0	0	5,581	5,581	0	0	0
3221226	PLAINVILLE	MA		06/08/2022		0	0	0	0	0	0	0	3,351	3,351	0	0	0
3221236	POMPANO BEACH	FL		05/27/2022		0	0	0	0	0	0	0	8,881	8,881	0	0	0
3221256	ROANOKE	VA		06/17/2022		0	0	0	0	0	0	0	4,966	4,966	0	0	0
3221286	MIDLOTHIAN	VA		06/10/2022		0	0	0	0	0	0	0	4,568	4,568	0	0	0
3221296	PARSIPPANY	NJ		07/15/2022		0	0	0	0	0	0	0	11,852	11,852	0	0	0
3221306	CHARLOTTE	NC		07/27/2022		0	0	0	0	0	0	0	973	973	0	0	0
3221346	TEMPLE	TX		09/01/2022		0	0	0	0	0	0	0	7,377	7,377	0	0	0
3221366	GILBERT	AZ		08/04/2022		0	0	0	0	0	0	0	3,124	3,124	0	0	0
3221376	BLOOMINGTON	IN		10/04/2022		0	0	0	0	0	0	0	767	767	0	0	0
3221386	BLOOMINGTON	IN		10/04/2022		0	0	0	0	0	0	0	1,043	1,043	0	0	0
3221396	MACEDONIA	OH		07/21/2022		0	0	0	0	0	0	0	9,961	9,961	0	0	0
3221406	ELYRIA	OH		09/08/2022		0	0	0	0	0	0	0	2,751	2,751	0	0	0
3221436	MEAD	CO		10/31/2022		0	0	0	0	0	0	0	638	638	0	0	0
3221466	WILMINGTON	DE		10/21/2022		0	0	0	0	0	0	0	318	318	0	0	0
4204193	MEMPHIS	TN		11/09/2004		166,024	0	(1,550)	0	0	(1,550)	0	79,607	79,607	0	0	0
4205181	PASO ROBLES	CA		12/19/2005		320,924	0	(3,538)	0	0	(3,538)	0	69,492	69,492	0	0	0
4207140	NORFOLK	VA		12/04/2007		325,075	0	(3,830)	0	0	(3,830)	0	43,327	43,327	0	0	0
0299999 Mortgages with partial repayments						209,140,358	0	(79,660)	0	0	(79,660)	0	11,731,627	11,731,627	0	0	0
0599999 Totals						229,367,508	0	(122,027)	0	0	(122,027)	0	31,110,058	31,962,922	0	0	0

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 Identificatio	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol	Date Originally Acquired	Type and Strateg	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentag of Ownership
401378-AC-8	Guardian Life Ins Co of Amer Sub Surplus Nt		New York	NY	Credit Suisse	1.F E	01/17/2017	0	1,596,740	1,316,448	1,596,802	0	12	0	0	0	77,600	0	0.000
63631#-AB-7	National Guardian Life Ins Co Surplus Nt		Madison	WI	Direct	2.F E	11/16/2015	0	936,170	864,354	936,170	0	0	0	0	0	62,441	0	0.000
64952G-AE-8	New York Life Insurance Surplus Nt		New York	NY	First Tennessee	1.F E	11/21/2016	0	2,118,853	1,838,119	2,018,058	0	(18,334)	0	0	0	104,281	0	0.000
638671-AJ-6	North Front Surplus Nt		Columbus	OH	Direct	1.F E	05/31/2013	0	1,942,750	1,895,003	1,900,000	0	0	0	0	0	73,782	0	0.000
69448F-AA-9	Pacific Life Insurance Co Sub Surplus Nt		Newport Beach	CA	Citigroup Global Mrkts	1.F E	10/17/2017	0	998,158	761,860	998,219	0	13	0	0	0	43,000	0	0.000
707567-AA-1	Penn Mutual Life Ins Co Surplus Nt		Horsham	PA	Stifel	1.F E	08/12/2016	0	1,212,610	1,022,710	1,156,411	0	(10,001)	0	0	0	66,500	0	0.000
878091-BD-8	Teachers Insurance & Annuity Surplus Nt		New York	NY	Goldman Sachs & Co	1.F E	05/09/2017	0	1,093,660	919,690	1,082,182	0	(2,252)	0	0	0	49,000	0	0.000
878091-BF-3	Teachers Insurance & Annuity Surplus Nt		New York	NY	JP Morgan Securities Inc	1.F E	05/03/2017	0	996,800	823,440	997,145	0	65	0	0	0	42,700	0	0.000
95765P-AA-7	Western & Southern Life Surplus Nt		Cincinnati	OH	JP Morgan Securities Inc	1.F E	01/17/2019	0	497,435	450,340	497,586	0	43	0	0	0	25,750	0	0.000
2899999	Surplus Debentures - Affiliated								11,393,176	9,891,964	11,182,573	0	(30,454)	0	0	0	545,054	0	XXX
6199999	Subtotal Affiliated								11,393,176	9,891,964	11,182,573	0	(30,454)	0	0	0	545,054	0	XXX
6299999	Totals								11,393,176	9,891,964	11,182,573	0	(30,454)	0	0	0	545,054	0	XXX

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

Line Number																	
1A	1A	0	1B $	0	1C $	0	1D $	0	1E $	0	1F $	10,246,403	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												

NONE Schedule BA - Part 2

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 Ident-ification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9 + 10 - 11 + 12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
63631#-AB-7	National Guardian Life Ins Co Surplus Nt	Madison	WI	Redemption	11/16/2015	11/16/2022	968,085	0	0	0	0	0	0	31,915	31,915	0	0	0	0
2799999 Surplus Debentures - Unaffiliated							968,085	0	0	0	0	0	0	31,915	31,915	0	0	0	0
6099999 Subtotal Unaffiliated							968,085	0	0	0	0	0	0	31,915	31,915	0	0	0	0
6299999 Totals							968,085	0	0	0	0	0	0	31,915	31,915	0	0	0	0

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 Modifer 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
912828-6T-2	US Treasury Nt	SD			1.A	512,871	91.117	455,585	500,000	508,668	0	(1,260)	0	0	2.375	2.083	MN	1,542	11,875	07/26/2019	05/15/2029
925387-AE-2	Vessel Management Service Nt				1.A	1,343,250	101.171	1,205,452	1,191,500	1,286,448	0	(6,453)	0	0	5.125	3.643	AO	12,722	61,064	05/31/2013	04/16/2035
0019999999 U.S. Government - Issuer Obligations						1,856,121	XXX	1,661,037	1,691,500	1,795,116	0	(7,713)	0	0	XXX	XXX	XXX	14,264	72,939	XXX	XXX
38373Q-2C-4	GNR 2003-46 HA	CF		4	1.A	44,219	98.745	39,232	39,731	41,180	0	(79)	0	0	4.500	3.446	MON	149	1,788	08/31/2013	06/20/2033
38374F-3P-7	GNR 2004-26 GE	CF		4	1.A	244,287	100.242	220,232	219,701	228,554	0	(350)	0	0	5.000	3.947	MON	915	10,985	08/31/2013	04/16/2034
38374N-SL-2	GNR 2006-50 JC	CF		4	1.A	240,086	99.103	217,339	219,306	222,250	0	(607)	0	0	5.000	3.948	MON	914	10,965	05/31/2013	06/20/2036
383742-RV-7	GNR 2008-15 NB	CF		4	1.A	18,245	98.980	16,828	17,002	17,490	0	14	0	0	4.500	3.856	MON	64	765	05/31/2013	02/20/2038
383742-LF-8	GNR 2008-6 DU	CF		4	1.A	749,358	99.106	681,826	687,978	712,112	0	605	0	0	4.250	3.476	MON	2,437	29,239	11/30/2013	02/20/2038
38374X-D9-3	GNR 2009-84 C	CF		4	1.A	49,519	99.760	46,613	46,725	46,917	0	(138)	0	0	4.000	3.309	MON	156	1,869	08/31/2013	09/16/2024
38378A-XB-2	GNR 2011-157 MY	CF		4	1.A	402,250	87.500	350,001	400,000	400,814	0	109	0	0	3.000	2.967	MON	1,000	12,000	08/14/2012	12/20/2041
38377W-GL-2	GNR 2011-72 BP	CF		4	1.A	666,558	97.741	594,742	608,491	632,502	0	741	0	0	4.000	3.209	MON	2,028	24,340	05/31/2013	05/20/2041
38378W-KU-6	GNR 2013-120 BW	CF		4	1.A	2,733,002	94.382	2,811,404	2,978,749	2,920,024	0	(6,459)	0	0	3.000	3.904	MON	7,447	89,362	08/07/2013	08/20/2042
38378W-BU-6	GNR 2013-122 WB	CF		4	1.A	262,610	98.638	269,825	273,552	272,197	0	85	0	0	3.000	3.483	MON	684	8,206	10/24/2013	03/20/2042
46641A-AA-3	JPTAX 2013-2 A			4	1.A FE	159,362	94.900	148,999	157,006	158,883	0	(226)	0	0	4.000	3.610	MON	523	6,281	11/14/2013	08/26/2036
46641X-AA-3	JPTAX 2014-1 A			4	1.A FE	164,844	95.010	150,234	158,124	163,865	0	(476)	0	0	4.000	3.000	MON	527	6,325	06/11/2014	11/27/2038
0029999999 U.S. Government - Residential Mortgage-Backed Securities						5,734,340	XXX	5,547,275	5,806,365	5,816,788	0	(6,781)	0	0	XXX	XXX	XXX	16,844	202,125	XXX	XXX
38376G-XA-3	GNR 2010-141 B	CF		4	1.A	4,706	96.891	4,574	4,721	4,715	0	0	0	0	2.717	2.751	MON	11	128	07/18/2011	02/16/2044
38378B-QF-9	GNR 2012-27 C	CF		4	1.A	841,718	94.604	799,404	845,000	843,506	0	441	0	0	3.090	3.138	MON	2,176	26,111	05/31/2013	03/16/2044
38378Y-S8-3	GNR 2014-34 PA	CF		4	1.A	520,273	89.371	461,942	516,881	517,666	0	(116)	0	0	2.471	2.408	MON	1,064	12,772	12/10/2014	09/16/2053
38380J-3C-0	GNR 2018-87 B	CF		4	1.A	1,799,063	85.587	1,711,740	2,000,000	1,840,514	0	(1,158)	0	0	3.000	3.850	MON	5,000	60,000	08/27/2018	04/16/2060
83162C-PS-6	SBAP 2005-20H			4	1.A	8,261	99.054	8,183	8,261	8,261	0	0	0	0	5.110	5.110	FA	176	422	08/09/2005	08/01/2025
0039999999 U.S. Government - Commercial Mortgage-Backed Securities						3,174,021	XXX	2,985,843	3,374,863	3,214,662	0	(833)	0	0	XXX	XXX	XXX	8,427	99,433	XXX	XXX
0109999999 Subtotals – U.S. Governments						10,764,482	XXX	10,194,155	10,872,728	10,826,566	0	(15,327)	0	0	XXX	XXX	XXX	39,535	374,497	XXX	XXX
64966L-YZ-8	City of New York Gen Obligation Bd			2	1.C FE	1,159,300	92.318	1,047,809	1,135,000	1,140,840	0	(2,659)	0	0	3.700	3.442	FA	17,498	41,995	03/26/2015	08/01/2029
0819999999 U.S. Special Revenue - Issuer Obligations						1,159,300	XXX	1,047,809	1,135,000	1,140,840	0	(2,659)	0	0	XXX	XXX	XXX	17,498	41,995	XXX	XXX
31307B-BG-4	FGCI J22739	CF		4	1.A	234,916	95.350	224,063	234,989	234,834	0	(18)	0	0	2.500	2.499	MON	490	5,875	06/26/2013	03/01/2028
31393R-WG-1	FHR 2631 MD	CF		4	1.A	166,018	99.512	151,666	152,409	156,991	0	193	0	0	5.000	4.153	MON	635	7,620	05/31/2013	06/15/2033
31394Y-F3-3	FHR 2796 LB	CF		4	1.A	29,506	99.101	26,934	27,179	27,318	0	(103)	0	0	4.500	3.511	MON	102	1,223	05/31/2013	05/15/2024
31395E-WF-0	FHR 2844 PE	CF		4	1.A	642,742	99.613	577,233	579,478	607,773	0	2,591	0	0	5.000	4.067	MON	2,414	28,974	05/31/2013	08/15/2034
31395J-SP-2	FHR 2890 PE	CF		4	1.A	74,350	100.250	68,146	67,976	70,319	0	127	0	0	5.000	4.105	MON	283	3,399	11/30/2013	11/15/2034
31395M-QK-8	FHR 2935 HJ			4	1.A	123,692	99.608	113,446	113,893	117,459	0	207	0	0	5.000	4.029	MON	475	5,695	08/31/2013	02/15/2035
31395M-QK-8	FHR 2935 HJ	CF		4	1.A	277,275	99.608	248,163	249,140	259,240	0	598	0	0	5.000	4.029	MON	1,038	12,457	05/31/2013	02/15/2035
31395U-6Q-9	FHR 2981 NE	CF		4	1.A	352,508	98.907	320,868	324,412	334,287	0	486	0	0	5.000	4.188	MON	1,352	16,221	08/31/2013	05/15/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
31398E-FE-9	FHR 3538 GX	CF		4	1.A	502,775	97.410	463,672	476,000	484,730	0	(1,582)	0	0	4.500	3.950	MON	1,785	21,420	01/17/2014	06/15/2029
31398E-4W-1	FHR 3541 KB	CF		4	1.A	25,425	99.140	23,878	24,085	24,161	0	(58)	0	0	4.000	3.351	MON	80	963	08/31/2013	06/15/2024
3137GA-B7-1	FHR 3726 PC	CF		4	1.A	14,734	96.319	14,205	14,748	14,733	0	0	0	0	2.500	2.513	MON	31	369	09/30/2010	08/15/2040
3137A5-M3-5	FHR 3795 B	CF		4	1.A	114,460	97.962	109,096	111,366	111,713	0	(112)	0	0	3.500	3.204	MON	325	3,898	08/31/2013	01/15/2026
3137A7-HC-7	FHR 3800 KE	CF		4	1.A	69,127	97.942	63,813	65,154	65,637	0	(133)	0	0	3.500	2.852	MON	190	2,280	05/31/2013	02/15/2026
3137A9-BH-8	FHR 3846 KE	CF		4	1.A	50,246	98.463	45,655	46,368	46,697	0	(146)	0	0	4.000	3.070	MON	155	1,855	05/31/2013	04/15/2026
3137AM-AM-9	FHR 3997 GK	CF		4	1.A	18,324	86.796	15,910	18,330	18,318	0	1	0	0	2.000	2.005	MON	31	367	02/15/2012	01/15/2041
3137AN-E8-4	FHR 4015 YB	CF		4	1.A	827,443	92.794	746,989	805,000	813,791	0	(863)	0	0	3.500	3.275	MON	2,348	28,175	05/31/2013	03/15/2032
3137AM-VQ-7	FHR 4018 B	CF		4	1.A	49,230	97.864	47,125	48,154	48,274	0	(29)	0	0	3.500	3.291	MON	140	1,685	03/27/2012	03/15/2027
3137AT-B8-4	FHR 4096 GY	CF		4	1.A	460,239	92.182	460,909	500,000	486,987	0	2,886	0	0	3.000	3.803	MON	1,250	15,000	08/31/2013	08/15/2027
3137AT-TJ-1	FHR 4104 KJ	CF		4	1.A	1,284,324	93.260	1,165,745	1,250,000	1,260,746	0	(1,157)	0	0	3.000	2.764	MON	3,125	37,500	05/31/2013	09/15/2032
3137AY-D3-2	FHR 4166 PV	CF		4	1.A	177,664	95.254	163,739	171,896	172,864	0	(68)	0	0	3.250	2.923	MON	466	5,587	02/20/2013	07/15/2037
3137B6-TQ-4	FHR 4286 JL	CF		4	1.A	949,438	92.952	1,022,472	1,100,000	1,061,113	0	14,970	0	0	2.500	4.014	MON	2,292	27,500	12/16/2013	12/15/2028
3137FD-4Z-2	FHR 4748 QV	CF		4	1.A	3,905,941	96.638	3,718,564	3,847,922	3,858,900	0	(3,379)	0	0	3.500	3.239	MON	11,223	134,677	01/25/2018	12/15/2040
3137FY-AX-4	FHR 5092 BA	CF			1.A	2,582,713	80.524	2,092,777	2,598,957	2,584,642	0	1,748	0	0	1.250	1.321	JAJO	8,122	32,487	10/18/2021	02/25/2049
3137H6-2S-3	FHR 5202 LW	CF			1.A	2,408,680	73.367	2,350,372	3,203,564	2,411,613	0	2,934	0	0	2.500	4.732	MON	1,335	13,348	11/28/2022	05/25/2049
31418A-WG-9	FN MA1546	CF		4	1.A	363,129	93.538	338,342	361,716	362,786	0	(149)	0	0	3.500	3.432	MON	1,055	12,660	09/24/2013	08/01/2043
31393C-W5-8	FNR 2003-W8 1A4	CF		4	1.A	106,154	96.666	94,099	97,345	101,528	0	40	0	0	4.780	4.030	MON	388	4,653	05/31/2013	12/25/2042
31394C-VS-8	FNR 2005-20 QH	CF		4	1.A	136,821	99.455	125,125	125,810	130,048	0	438	0	0	5.000	4.184	MON	524	7,910	08/31/2013	03/25/2035
31398M-GJ-9	FNR 2010-17 HB	CF		4	1.A	27,666	98.169	27,350	27,860	27,789	0	(1)	0	0	3.500	3.543	MON	81	1,056	05/31/2013	03/25/2025
3136A1-YM-1	FNR 2011-101 LB	CF		4	1.A	928,136	95.620	816,399	853,796	882,881	0	2,234	0	0	4.000	3.258	MON	2,846	34,152	05/31/2013	10/25/2041
3136A2-JY-0	FNR 2011-111 HB	CF		4	1.A	1,286,153	96.964	1,170,227	1,206,867	1,234,437	0	3,910	0	0	4.000	3.417	MON	4,023	48,275	08/31/2013	11/25/2041
3136A1-J3-0	FNR 2011-112 DB	CF		4	1.A	302,606	96.191	285,660	296,972	299,102	0	115	0	0	4.000	3.839	MON	990	11,879	11/30/2013	11/25/2041
3136A2-QC-0	FNR 2011-123 BL	CF		4	1.A	310,530	94.081	282,243	300,000	306,874	0	1,682	0	0	4.000	3.781	MON	1,000	12,000	05/31/2013	12/25/2041
3136A3-MT-5	FNR 2011-146 CY	CF		4	1.A	225,214	92.494	209,159	226,132	225,432	0	(27)	0	0	3.500	3.539	MON	660	7,915	01/09/2012	11/25/2041
3136A0-X2-8	FNR 2011-85 JB	CF		4	1.A	160,065	96.631	156,581	162,040	161,001	0	(106)	0	0	4.000	4.114	MON	540	6,482	08/31/2011	09/25/2041
3136AG-YP-1	FNR 2013-101 VB	CF		4	1.A	1,244,591	97.260	1,320,234	1,357,428	1,337,809	0	2,621	0	0	3.000	3.968	MON	3,394	40,723	09/03/2013	09/25/2033
3136AH-YH-7	FNR 2013-135 KN	CF		4	1.A	655,781	92.618	694,635	750,000	726,325	0	8,020	0	0	2.500	3.884	MON	1,562	18,750	12/04/2013	01/25/2029
3136AD-XY-0	FNR 2013-26 HD	CF		4	1.A	2,182,205	95.937	2,284,902	2,381,669	2,345,323	0	10,692	0	0	3.000	3.957	MON	5,954	71,450	08/01/2013	12/25/2031
3136AE-RH-2	FNR 2013-55 VB	CF		4	1.A	250,349	99.477	245,011	246,299	245,951	0	(182)	0	0	3.000	2.802	MON	616	7,389	05/21/2013	05/25/2033
0829999999 U.S. Special Revenue - Residential Mortgage-Backed Securities						23,521,170	X X X	22,285,407	24,424,954	23,660,426	0	48,380	0	0	X X X	X X X	X X X	63,320	693,869	X X X	X X X
3137BE-WR-1	FHMS Q001 A3	CF		4	1.A	4,634,829	94.299	4,243,455	4,500,000	4,564,352	0	(7,890)	0	0	3.815	3.559	MON	14,306	171,675	11/04/2014	02/25/2032
0839999999 U.S. Special Revenue - Commercial Mortgage-Backed Securities						4,634,829	X X X	4,243,455	4,500,000	4,564,352	0	(7,890)	0	0	X X X	X X X	X X X	14,306	171,675	X X X	X X X
0909999999 Subtotals – U.S. Special Revenue						29,315,299	X X X	27,576,671	30,059,954	29,365,618	0	37,831	0	0	X X X	X X X	X X X	95,124	907,539	X X X	X X X
682357-AA-6	180 MEDICAL INC Nt			1	3.B FE	124,656	85.970	107,463	125,000	124,695	0	34	0	0	3.875	3.909	AO	1,023	4,951	12/03/2021	10/15/2029
817826-AF-7	7-ELEVEN INC Nt			1	2.B FE	1,939,310	66.438	1,328,760	2,000,000	1,943,690	0	2,364	0	0	2.500	2.697	FA	19,583	50,000	02/16/2021	02/10/2041
00003#-AD-5	A&E Television Networks LLC Sr Nt Ser D				1.G	987,998	95.533	955,327	1,000,000	995,108	0	937	0	0	3.980	4.097	FA	14,262	39,800	04/13/2018	08/22/2027

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 Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
002824-BG-4	Abbott Laboratories Nt			2	1.E FE	1,382,461	99.510	1,204,071	1,210,000	1,360,551	0	(8,981)	0	0	4.750	3.549	MN	4,949	57,475	04/06/2021	11/30/2036
00287Y-AR-0	AbbVie Inc Nt			2	2.A FE	513,580	92.900	464,500	500,000	510,057	0	(639)	0	0	4.500	4.282	MN	2,938	22,500	11/08/2016	05/14/2035
00287Y-AS-8	AbbVie Inc Nt			1	2.A FE	377,811	89.597	268,791	300,000	372,600	0	(2,275)	0	0	4.700	3.159	MN	1,841	14,100	08/26/2020	05/14/2045
00287Y-CA-5	AbbVie Inc Nt			1	2.A FE	996,470	86.090	860,900	1,000,000	996,851	0	128	0	0	4.050	4.076	MN	4,500	40,500	11/12/2019	11/21/2039
00287Y-BD-0	AbbVie Inc Sr Nt			1	2.A FE	482,635	91.760	458,800	500,000	483,867	0	296	0	0	4.875	5.101	MN	3,182	24,375	10/04/2018	11/14/2048
E1000*-AA-1	Acciona Energia Financiacion Green Sr Nt		D		2.C PL	800,000	86.660	693,283	800,000	800,000	0	0	0	0	4.540	4.540	AO	6,558	18,160	04/26/2022	04/26/2037
00510R-AD-5	Acuity Brands Lighting Nt			2	2.B FE	533,610	77.001	419,655	545,000	535,812	0	1,037	0	0	2.150	2.384	JD	521	11,718	11/03/2020	12/15/2030
007903-BG-1	Advanced Micro Devices Inc Nt			1	1.G FE	477,470	88.505	442,525	500,000	477,662	0	192	0	0	4.393	4.674	JD	1,830	10,494	06/13/2022	06/01/2052
00108W-AJ-9	AEP Texas Inc Nt			1	2.A FE	608,640	78.560	392,800	500,000	602,849	0	(2,606)	0	0	4.150	3.000	MN	3,458	20,750	09/23/2020	05/01/2049
00108W-AQ-3	AEP Texas Inc Nt			1	2.A FE	998,360	96.369	963,690	1,000,000	998,369	0	9	0	0	5.250	5.261	MN	6,708	25,813	05/16/2022	05/15/2052
00774M-AZ-8	AerCap Ireland Capital Nt		D	2	2.C FE	1,550,310	71.107	1,066,605	1,500,000	1,548,358	0	(1,798)	0	0	3.850	3.608	AO	9,946	57,750	01/06/2022	10/29/2041
008252-AM-0	Affiliated Managers Group Inc Nt				1.G FE	247,828	98.780	246,950	250,000	249,708	0	249	0	0	4.250	4.358	FA	4,014	10,625	02/06/2014	02/15/2024
001055-AR-3	Aflac Inc Nt			2	1.G FE	1,488,525	77.888	1,168,320	1,500,000	1,489,976	0	247	0	0	4.000	4.044	AO	12,667	60,000	09/14/2016	10/15/2046
001201-B@-0	AGL Energy Limited Ser E Gtd Sr Nt		D		2.B	1,500,000	87.681	1,315,221	1,500,000	1,500,000	0	0	0	0	3.910	3.910	JD	3,747	58,650	12/08/2016	12/08/2031
008474-D@-4	Agnico Eagle Mines Limited Sr Nt Ser C		A		2.A FE	2,000,000	94.813	1,896,256	2,000,000	2,000,000	0	0	0	0	4.740	4.740	JD	527	94,800	06/29/2017	06/29/2029
008474-E#-1	Agnico Eagle Mines Limited Sr Nt Ser C		A		2.A FE	500,000	90.412	452,062	500,000	500,000	0	0	0	0	4.630	4.630	AO	5,530	23,150	04/05/2018	04/05/2033
C0104@-AD-2	Airbus Canada Ltd Partnership Guarenteed		D		1.F FE	700,000	88.579	620,053	700,000	700,000	0	0	0	0	3.040	3.040	JJ	9,458	21,280	07/21/2020	07/21/2029
010392-FL-7	Alabama Power Nt			1	1.E FE	1,181,690	83.759	837,590	1,000,000	1,175,168	0	(5,837)	0	0	4.150	3.022	FA	15,678	41,500	11/15/2021	08/15/2044
01400E-AC-7	Alcon Finance Co Nt		D	1	2.B FE	998,220	76.476	764,760	1,000,000	998,331	0	35	0	0	3.800	3.810	MS	10,344	38,000	09/16/2019	09/23/2049
01400E-AF-0	Alcon Finance Co Nt		C	1	2.B FE	498,370	100.897	504,485	500,000	498,371	0	1	0	0	5.750	5.773	JD	1,997	0	11/29/2022	12/06/2052
015271-AQ-2	Alexandria Real Estate Eqtys Nt			1	2.A FE	299,847	85.262	255,786	300,000	299,869	0	2	0	0	4.850	4.853	AO	3,072	14,550	03/12/2019	04/15/2049
015271-AZ-2	Alexandria Real Estate Eqtys Nt			1	2.A FE	995,750	71.299	712,990	1,000,000	995,849	0	99	0	0	3.550	3.573	MS	10,453	20,610	02/02/2022	03/15/2052
015271-AN-9	Alexandria Real Estate Eqtys Sr Nt			1	2.A FE	500,454	96.058	480,290	500,000	500,315	0	(35)	0	0	4.700	4.690	JJ	11,750	23,500	06/12/2018	07/01/2030
531546-AB-5	Algonquin Power & Utilities Co Nt			1	2.B FE	498,700	75.355	376,775	500,000	498,973	0	122	0	0	2.050	2.079	MS	3,018	10,250	09/16/2020	09/15/2030
B6398#-AC-5	Aliaxis Finance S.A. Sr Nt Ser C		D		2.C	1,644,076	99.882	1,498,223	1,500,000	1,508,775	0	(16,595)	0	0	5.090	3.928	JJ	37,115	76,350	05/31/2013	07/06/2023
01626P-AN-6	Alimentation Couche-Tard Inc Nt		A	1	2.B FE	498,045	70.752	353,760	500,000	498,153	0	38	0	0	3.800	3.822	JJ	8,233	19,000	01/22/2020	01/25/2050
01626P-AG-1	Alimentation Couche-Tard Inc Sr Nt		A	2	2.B FE	988,263	79.124	791,240	1,000,000	988,796	0	187	0	0	4.500	4.571	JJ	19,375	45,000	10/10/2018	07/26/2047
01626P-AH-9	Alimentation Couche-Tard Inc Sr Nt		A	2	2.B FE	499,330	92.569	462,845	500,000	499,665	0	67	0	0	3.550	3.566	JJ	7,642	17,750	07/19/2017	07/26/2027
Q0182#-AB-4	Alinta Energy Finance Pty Ltd Ser B Gtd		D		2.C PL	1,000,000	96.219	962,186	1,000,000	1,000,000	0	0	0	0	4.770	4.770	MS	12,588	47,700	09/26/2018	09/26/2028
01748T-AB-7	Allegion PLC Nt			1	2.B FE	1,005,460	86.172	861,720	1,000,000	1,003,845	0	(515)	0	0	3.500	3.434	AO	8,750	35,000	09/25/2019	10/01/2029
01748T-AC-5	Allegion PLC Nt			1	2.B FE	499,990	97.019	485,095	500,000	499,999	0	9	0	0	5.411	5.411	JJ	14,204	0	06/07/2022	07/01/2032
018522-M*-0	Allete Inc 1st Mortgage Bond				1.F	1,000,000	65.838	658,382	1,000,000	1,000,000	0	0	0	0	3.300	3.300	FA	13,750	33,000	08/03/2020	08/01/2050
018522-H*-6	Allete Inc 1st Mtge Bd				1.F	2,000,000	98.190	1,963,801	2,000,000	2,000,000	0	0	0	0	3.690	3.690	MS	21,730	73,800	03/04/2014	03/15/2024
019736-AE-7	Allison Transmission Inc Nt			2	3.A FE	151,313	92.730	139,095	150,000	150,505	0	(169)	0	0	4.750	4.618	AO	1,781	7,125	09/22/2017	10/01/2027
020002-AT-8	Allstate Corp Nt				1.G FE	968,858	104.857	786,428	750,000	915,909	0	(9,476)	0	0	5.950	3.808	AO	11,156	44,625	11/04/2016	04/01/2036
020002-BA-8	Allstate Corp Nt				1.G FE	519,875	89.765	448,825	500,000	516,651	0	(503)	0	0	4.500	4.255	JD	1,000	22,500	08/17/2015	06/15/2043
020002-BC-4	Allstate Corp Nt			1	1.G FE	2,387,876	83.297	1,634,287	1,962,000	2,369,402	0	(11,968)	0	0	4.200	2.962	JD	3,662	82,404	07/30/2021	12/15/2046
023135-BM-7	Amazon.com Inc Nt			1	1.E FE	605,400	86.138	430,690	500,000	602,786	0	(1,626)	0	0	4.250	3.249	FA	7,615	21,250	05/10/2021	08/22/2057
023135-CA-2	Amazon.com Inc Nt			1	1.D FE	996,230	75.051	750,510	1,000,000	996,464	0	144	0	0	2.875	2.900	MN	3,913	28,750	05/10/2021	05/12/2041
023135-AP-1	Amazon.com Inc Sr Nt			2	1.E FE	848,445	100.115	750,863	750,000	823,808	0	(5,096)	0	0	4.800	3.734	JD	2,600	36,000	10/05/2017	12/05/2034
02343U-AG-0	Amcor Finance USA Inc Nt		D		2.B FE	1,509,818	94.724	1,420,860	1,500,000	1,505,009	0	(1,400)	0	0	3.625	3.517	AO	9,516	54,375	06/13/2019	04/28/2026
02343U-AH-8	Amcor Finance USA Inc Nt		D		2.B FE	499,129	93.596	467,980	500,000	499,424	0	93	0	0	4.500	4.524	MN	2,875	22,500	06/13/2019	05/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
025816-BK-4	Amer Express Co Nt			2	1.G FE	1,030,980	97.407	974,070	1,000,000	1,008,531	0	(4,426)	0	0	3.625	3.145	JD	2,618	36,250	07/20/2017	12/05/2024
025816-CX-5	Amer Express Co Nt			1	1.G FE	500,000	96.444	482,220	500,000	500,000	0	0	0	0	4.989	4.989	MN	2,425	12,473	05/18/2022	05/26/2033
023586-E#-3	Amerco Sr Nt Ser E				2.B PL	600,000	71.789	430,734	600,000	600,000	0	0	0	0	2.880	2.880	JJ	7,392	8,640	01/27/2022	01/27/2035
023586-D*-8	Amerco Sr Nt Series D				2.B PL	800,000	73.292	586,337	800,000	800,000	0	0	0	0	2.780	2.780	MS	5,622	22,302	09/29/2021	09/30/2033
02507*-AD-6	American Century Companies Inc Sr Nt Ser				2.C YE	1,000,000	91.700	916,995	1,000,000	1,000,000	0	0	0	0	3.970	3.970	AO	7,168	39,700	10/26/2017	10/26/2027
025932-AL-8	American Financial Group Sr Nt			2	2.A FE	994,600	79.645	796,450	1,000,000	995,157	0	107	0	0	4.500	4.533	JD	2,000	45,000	05/25/2017	06/15/2047
026874-DE-4	American Intl Group Nt			2	2.B FE	530,565	91.284	456,420	500,000	522,499	0	(1,411)	0	0	4.700	4.219	JJ	11,163	23,500	08/05/2016	07/10/2035
026874-DK-0	American Intl Group Sr Nt			1	2.B FE	498,135	95.078	475,390	500,000	498,928	0	179	0	0	4.200	4.246	AO	5,250	21,000	03/19/2018	04/01/2028
03028P-D@-2	American Transmission Co LLC Sr Nt Ser A				1.F	1,500,000	91.750	1,376,244	1,500,000	1,500,000	0	0	0	0	3.740	3.740	JJ	24,778	56,100	01/22/2014	01/22/2029
03028P-L*-5	American Transmission Co LLC Sr Nt Ser B				1.F	1,000,000	62.811	628,108	1,000,000	1,000,000	0	0	0	0	3.130	3.130	JJ	13,129	15,650	01/31/2022	01/31/2052
03028P-J*-8	American Transmission Co LLC Sr Nt Ser C				1.F	500,000	77.511	387,556	500,000	500,000	0	0	0	0	4.120	4.120	JJ	9,327	20,600	07/18/2018	07/18/2048
03063#-AB-0	Americold Realty Oper Prtnrshp Ser B Gtd				2.B FE	1,500,000	94.180	1,412,693	1,500,000	1,500,000	0	0	0	0	4.860	4.860	JJ	35,033	72,900	12/04/2018	01/08/2029
03063#-AC-8	Americold Realty Oper Prtnrshp Ser C Gtd				2.B FE	500,000	88.837	444,185	500,000	500,000	0	0	0	0	4.100	4.100	JJ	9,851	20,500	05/07/2019	01/08/2030
03073E-AL-9	AmerisourceBergen Corp Nt				2.A FE	398,860	97.576	390,304	400,000	399,819	0	127	0	0	3.400	3.434	MN	1,738	13,600	05/19/2014	05/15/2024
031100-L*-9	Ametek Inc Sr Nt Ser J				2.A	500,000	97.147	485,733	500,000	500,000	0	0	0	0	3.730	3.730	MS	4,714	18,650	09/30/2014	09/30/2024
031162-BH-2	Amgen Inc Nt			1	2.A FE	569,800	99.562	497,810	500,000	562,804	0	(2,031)	0	0	5.650	4.646	JD	1,256	28,250	04/25/2019	06/15/2042
031162-BZ-2	Amgen Inc Nt			1	2.A FE	590,925	84.097	420,485	500,000	583,812	0	(2,582)	0	0	4.400	3.315	MN	3,667	22,000	02/25/2020	05/01/2045
031162-DA-5	Amgen Inc Nt			1	2.A FE	996,950	69.744	697,440	1,000,000	997,115	0	118	0	0	2.800	2.820	FA	10,578	28,467	08/05/2021	08/15/2041
031162-BK-5	Amgen Inc Sr Nt			1	2.A FE	701,598	93.955	563,730	600,000	686,623	0	(3,134)	0	0	5.150	4.030	MN	3,948	30,900	10/19/2017	11/15/2041
031162-CF-5	Amgen Inc Sr Nt			1	2.A FE	505,865	85.773	428,865	500,000	505,478	0	(95)	0	0	4.663	4.593	JD	1,036	23,315	03/09/2018	06/15/2051
032095-AH-4	Amphenol Corp Sr Nt			1	1.G FE	399,616	95.763	383,052	400,000	399,733	0	35	0	0	4.350	4.362	JD	1,450	17,400	01/07/2019	06/01/2029
032177-AJ-6	Amsted Industries Nt			1	3.C FE	205,500	85.250	170,500	200,000	203,804	0	(619)	0	0	4.625	4.225	MN	1,182	9,250	02/20/2020	05/15/2030
00184@-AA-4	AMZN (Euclid, OH) CTL PT Trust Pass-Thro				1.E	269,422	91.924	247,664	269,422	269,422	0	0	0	0	4.095	4.130	MON	31	11,033	09/17/2018	06/30/2039
00225#-AA-3	AMZN (Grand Rapids,MI) CTL PT Pass-Throu				1.E	282,919	91.822	259,784	282,919	282,919	0	0	0	0	4.095	4.130	MON	32	11,586	11/16/2018	09/30/2039
00191@-AA-5	AMZN (Ok City,OK) CTL PT Trust Pass-Thro				1.E	219,710	92.846	203,992	219,710	219,710	0	0	0	0	4.233	4.271	MON	26	9,301	11/01/2018	09/30/2039
00191#-AA-3	AMZN (Tucson, AZ) CTL PT Trust Pass-Thro				1.E	300,693	91.856	276,205	300,693	300,693	0	0	0	0	4.095	4.130	MON	34	12,313	10/16/2018	08/31/2039
00193*-AA-5	AMZN (Tulsa, OK) CTL PT Trust Pass-Throu				1.E	229,733	92.846	213,298	229,733	229,733	0	0	0	0	4.233	4.270	MON	27	9,725	11/01/2018	09/30/2039
032654-AW-5	Analog Devices Nt			2	1.G FE	496,135	73.740	368,700	500,000	496,316	0	146	0	0	2.800	2.851	AO	3,500	13,844	09/28/2021	10/01/2041
034863-BA-7	Anglo American Nt		D	1	2.B FE	247,878	81.913	204,783	250,000	248,209	0	190	0	0	2.875	2.974	MS	2,076	7,188	03/30/2021	03/17/2031
034863-BC-3	Anglo American Nt		D	1	2.B FE	245,683	83.631	209,078	250,000	245,735	0	52	0	0	4.750	4.860	MS	3,464	5,938	03/14/2022	03/16/2052
034863-AU-4	Anglo American Sr Nt		D		2.B FE	497,730	94.738	473,690	500,000	498,693	0	218	0	0	4.500	4.557	MS	6,625	22,500	03/13/2018	03/15/2028
035242-AB-2	Anheuser-Busch Inbev Finance Nt		D	1	2.A FE	467,049	83.431	346,239	415,000	462,467	0	(1,664)	0	0	4.000	3.221	JJ	7,562	16,600	02/26/2020	01/17/2043
035242-AM-8	Anheuser-Busch Inbev Finance Nt		D	2	2.A FE	1,061,480	94.716	947,160	1,000,000	1,046,892	0	(2,775)	0	0	4.700	4.216	FA	19,583	47,000	03/03/2017	02/01/2036
035242-AN-6	Anheuser-Busch Inbev Finance Nt		D	2	2.A FE	997,650	91.654	916,540	1,000,000	997,944	0	47	0	0	4.900	4.915	FA	20,417	49,000	01/13/2016	02/01/2046
03523T-BF-4	Anheuser-Busch Inbev Worldwide Nt		C	1	2.A FE	645,255	124.798	623,990	500,000	644,886	0	(369)	0	0	8.200	5.464	JJ	18,906	0	12/02/2022	01/15/2039
03523T-BW-7	Anheuser-Busch Inbev Worldwide Sr Nt		D	1	2.A FE	501,535	103.864	519,320	500,000	501,488	0	(13)	0	0	5.800	5.780	JJ	12,728	29,000	01/10/2019	01/23/2059
001814-D@-8	ANR Pipeline Company Ser D Sr Nt				2.A	500,000	78.844	394,222	500,000	500,000	0	0	0	0	3.730	3.730	MN	1,813	9,325	05/26/2022	05/26/2037
00203Q-AE-7	AP Moller-Maersk A/S Nt		D	1	2.B FE	496,940	95.184	475,920	500,000	497,867	0	278	0	0	4.500	4.577	JD	688	22,500	06/17/2019	06/20/2029
037411-AY-1	Apache Corp Nt			2	3.A FE	193,620	81.674	163,348	200,000	194,229	0	168	0	0	5.250	5.496	FA	4,375	10,500	02/05/2019	02/01/2042
037411-BE-4	Apache Corp Sr Nt			1	3.A FE	583,920	90.006	540,036	600,000	589,866	0	1,492	0	0	4.375	4.712	AO	5,542	26,250	10/05/2018	10/15/2028
037735-CY-1	Appalachian Power Co Nt			1	1.G FE	579,955	73.379	366,895	500,000	575,652	0	(1,847)	0	0	3.700	2.886	MN	3,083	18,500	08/12/2020	05/01/2050
037735-CG-0	Appalachian Power Co Sr Nt				2.A FE	741,078	102.520	615,120	600,000	709,956	0	(5,950)	0	0	6.375	4.521	AO	9,563	38,250	03/07/2017	04/01/2036

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 Modifer 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
037833-AL-4	Apple Inc Nt				1.B FE	2,591,954	87.097	1,862,134	2,138,000	2,565,658	0	(15,816)	0	0	3.850	2.580	MN	13,033	82,313	07/30/2021	05/04/2043
037833-BH-2	Apple Inc Nt				1.B FE	2,008,250	92.444	1,848,880	2,000,000	2,007,019	0	(185)	0	0	4.375	4.350	MN	11,667	87,500	05/07/2015	05/13/2045
037833-EQ-9	Apple Inc Nt			1	1.B FE	401,805	84.976	424,880	500,000	402,048	0	243	0	0	3.950	5.263	FA	7,845	0	11/01/2022	08/08/2052
037833-ER-7	Apple Inc Nt			1	1.B FE	394,805	83.771	418,855	500,000	394,950	0	145	0	0	4.100	5.389	FA	8,143	0	11/01/2022	08/08/2062
038222-AG-0	Applied Materials Inc Sr Nt				1.F FE	361,116	109.337	328,011	300,000	353,278	0	(1,835)	0	0	5.850	4.431	JD	780	17,550	05/15/2018	06/15/2041
00205G-AD-9	APT Pipelines Sr Nt		D	2	2.B FE	507,259	93.544	467,720	500,000	503,511	0	(746)	0	0	4.250	4.068	JJ	9,799	21,250	06/29/2017	07/15/2027
03835V-AH-9	Aptiv PLC Nt			1	2.B FE	213,062	85.435	170,870	200,000	212,314	0	(233)	0	0	5.400	4.973	MS	3,180	10,800	07/09/2019	03/15/2049
03835V-AJ-5	Aptiv PLC Nt			1	2.B FE	782,512	59.621	476,968	800,000	782,908	0	361	0	0	3.100	3.214	JD	2,067	25,351	11/09/2021	12/01/2051
Q0458*-AF-6	AquaSure Finance Pty Ltd Sr Sec Nt Ser 2		D		1.G FE	438,808	95.401	418,629	438,808	438,808	0	0	0	0	4.320	4.320	JJ	8,899	18,957	01/15/2019	01/12/2034
038522-AQ-1	Aramark Svs Nt			2	4.A FE	197,625	93.294	186,588	200,000	198,617	0	231	0	0	5.000	5.156	FA	4,167	10,000	04/30/2018	02/01/2028
03938L-AS-3	Arcelormittal Nt		D	1	2.C FE	594,738	96.906	581,436	600,000	594,803	0	65	0	0	6.750	6.834	MS	13,500	20,250	08/22/2022	03/01/2041
039483-BC-5	Archer Daniels Midland Co Nt			1	1.F FE	512,205	101.858	509,290	500,000	512,177	0	(28)	0	0	5.765	5.550	MS	9,608	0	11/15/2022	03/01/2041
039483-BQ-4	Archer Daniels Midland Co Sr Nt			1	1.F FE	494,725	91.668	458,340	500,000	495,062	0	96	0	0	4.500	4.565	MS	6,625	22,500	11/28/2018	03/15/2049
03980@-AC-0	Ardent Mills LLC Sr Nt Ser C				2.B YE	1,000,000	88.182	881,824	1,000,000	1,000,000	0	0	0	0	4.090	4.090	JD	1,818	40,900	12/14/2017	12/14/2032
040555-CP-7	Arizona Publc Svc Nt			1	1.G FE	509,868	80.376	321,504	400,000	502,216	0	(3,547)	0	0	4.700	3.021	JJ	8,669	18,800	10/15/2020	01/15/2044
04273W-AC-5	Arrow Electronics Inc Nt			2	2.C FE	249,395	79.122	197,805	250,000	249,445	0	48	0	0	2.950	2.978	FA	2,786	5,203	11/16/2021	02/15/2032
042735-BG-4	Arrow Electronics Inc Sr Nt			2	2.C FE	496,935	96.132	480,660	500,000	499,198	0	456	0	0	3.250	3.349	MS	5,101	16,250	09/05/2017	09/08/2024
04317@-AQ-1	Arthur J Gallagher & Co Sr Nt Ser Q				2.B PL	1,000,000	95.364	953,640	1,000,000	1,000,000	0	0	0	0	4.400	4.400	JD	3,544	44,000	06/02/2016	06/02/2026
04317@-AX-6	Arthur J Gallagher & Co Sr Nt Ser X				2.B PL	500,000	90.253	451,266	500,000	500,000	0	0	0	0	4.190	4.190	JD	233	20,950	06/27/2017	06/27/2029
04317@-AY-4	Arthur J Gallagher & Co Sr Nt Ser Y				2.B PL	500,000	89.878	449,390	500,000	500,000	0	0	0	0	4.190	4.190	FA	8,671	20,950	08/02/2017	08/02/2029
04505A-AA-7	Ashtead Capital Inc Nt			1	2.C FE	476,787	95.966	479,830	500,000	477,258	0	471	0	0	5.500	6.128	FA	10,694	0	09/28/2022	08/11/2032
W0805#-AN-8	Assa Abloy Fin Svcs AB Sr Nt Ser M		D		1.G	789,926	97.729	781,831	800,000	798,330	0	1,012	0	0	3.630	3.768	MN	3,630	29,040	05/31/2013	08/09/2024
046353-AU-2	AstraZeneca PLC Sr Nt		D	1	1.G FE	247,360	89.476	223,690	250,000	247,565	0	50	0	0	4.375	4.439	FA	4,071	10,938	08/14/2018	08/17/2048
00206R-BA-9	AT&T Inc Nt				2.B FE	399,448	96.268	385,072	400,000	399,539	0	14	0	0	5.550	5.560	FA	8,387	22,200	01/29/2016	08/15/2041
00206R-CQ-3	AT&T Inc Nt			1	2.B FE	232,132	85.094	170,188	200,000	229,893	0	(812)	0	0	4.750	3.769	MN	1,214	9,500	02/18/2020	05/15/2046
00206R-DJ-8	AT&T Inc Nt			1	2.B FE	1,196,447	81.738	899,118	1,100,000	1,190,170	0	(2,156)	0	0	4.500	3.973	MS	15,400	49,500	01/22/2020	03/09/2048
00206R-MN-9	AT&T Inc Nt			1	2.B FE	478,725	69.542	347,710	500,000	479,182	0	269	0	0	3.800	4.023	JD	1,583	19,000	04/28/2021	12/01/2057
049560-AG-0	Atmos Energy Corp Nt				1.E FE	1,190,850	105.015	1,050,150	1,000,000	1,127,159	0	(8,003)	0	0	5.950	4.544	AO	12,561	59,500	05/31/2013	10/15/2034
049560-AP-0	Atmos Energy Corp Sr Nt			1	1.G FE	497,495	84.680	423,400	500,000	497,684	0	48	0	0	4.300	4.330	AO	5,375	21,500	10/01/2018	10/01/2048
Q0697#-AC-0	Ausgrid Finance Pty Ltd Ser C Gtd Sr Nt		D		2.A FE	1,000,000	85.311	853,114	1,000,000	1,000,000	0	0	0	0	3.750	3.750	AO	9,375	37,500	09/06/2017	10/01/2032
05256L-AB-9	Australia Pacific LNG Proc Pty Sr Sec Nt		D		2.B FE	1,000,000	94.834	948,335	1,000,000	1,000,000	0	0	0	0	4.820	4.819	MS	12,184	48,200	09/27/2018	09/30/2030
05279#-AH-2	Autoliv ASP Inc Sr Nt Ser D				2.B FE	1,000,000	96.384	963,841	1,000,000	1,000,000	0	0	0	0	4.240	4.240	AO	8,009	47,400	04/23/2014	04/23/2026
053332-AT-9	Autozone Inc Nt			2	2.B FE	999,740	94.552	945,520	1,000,000	999,905	0	27	0	0	3.125	3.128	AO	6,076	31,250	04/18/2016	04/21/2026
053611-AK-5	Avery Dennison Nt			1	2.B FE	696,990	82.580	578,060	700,000	697,735	0	276	0	0	2.650	2.699	AO	3,143	18,550	03/04/2020	04/30/2030
053611-AJ-8	Avery Dennison Sr Nt			1	2.B FE	498,716	97.534	487,670	500,000	499,165	0	119	0	0	4.875	4.908	JD	1,693	24,375	11/29/2018	12/06/2028
067316-AG-4	Bacardi Ltd Nt		D	1	2.C FE	1,519,533	90.799	1,110,472	1,223,000	1,501,808	0	(14,320)	0	0	5.150	3.209	MN	8,048	62,985	01/07/2022	05/15/2038
05523R-AE-7	BAE Systems PLC Nt		D	1	2.A FE	985,370	65.148	651,480	1,000,000	986,080	0	315	0	0	3.000	3.075	MS	8,833	30,000	09/08/2020	09/15/2050
05523R-AF-4	BAE Systems PLC Nt		D	1	2.A FE	297,696	77.793	233,379	300,000	298,162	0	207	0	0	1.900	1.982	FA	2,153	5,700	09/08/2020	02/15/2031
057224-AZ-0	Baker Hughes Inc Nt				1.G FE	534,130	92.600	463,000	500,000	530,490	0	(1,094)	0	0	5.125	4.617	MS	7,545	25,625	06/10/2019	09/15/2040
05723K-AF-7	Baker Hughes LLC Nt			1	1.G FE	456,440	78.465	392,325	500,000	459,352	0	852	0	0	4.080	4.633	JD	907	20,400	05/21/2019	12/15/2047
05724B-AA-7	Baker Hughes LLC Nt			1	1.G FE	200,000	95.567	191,134	200,000	200,000	0	0	0	0	4.486	4.486	MN	1,495	8,972	04/28/2020	05/01/2030
058498-AT-3	Ball Corp Nt				3.A FE	547,638	98.665	542,658	550,000	549,291	0	258	0	0	5.250	5.306	JJ	14,438	28,875	06/29/2015	07/01/2025

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 Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
058498-AV-8	Ball Corp Sr Nt			1	3.A FE	200,688	96.910	193,820	200,000	200,300	0	(89)	0	0	4.875	4.822	MS	2,871	9,750	03/08/2018	03/15/2026
06051G-FC-8	Bank of America Corp Nt				1.G FE	214,218	91.898	229,745	250,000	214,357	0	139	0	0	5.000	6.224	JJ	5,556	0	11/04/2022	01/21/2044
06051G-FX-2	Bank of America Corp Nt				1.G FE	998,330	95.379	953,790	1,000,000	999,384	0	173	0	0	3.500	3.520	AO	7,000	35,000	04/14/2016	04/19/2026
06051G-JA-8	Bank of America Corp Nt			1	1.G FE	1,581,624	78.919	1,061,461	1,345,000	1,572,503	0	(4,998)	0	0	4.083	3.167	MS	15,407	54,916	04/16/2021	03/20/2051
06051G-GM-5	Bank of America Corp Sr Nt			2	1.G FE	1,500,000	85.348	1,280,220	1,500,000	1,500,000	0	0	0	0	4.244	4.244	AO	11,848	63,660	04/19/2017	04/24/2038
06051G-GC-7	Bank of America Corp Sub Nt			2	2.A FE	518,745	94.992	474,960	500,000	508,725	0	(2,045)	0	0	4.183	3.698	MN	2,092	20,915	09/08/2017	11/25/2027
06738E-AJ-4	Barclays PLC Nt		D		2.B FE	400,175	90.075	450,375	500,000	400,511	0	336	0	0	5.250	7.017	FA	9,771	0	10/27/2022	08/17/2045
06738E-BW-4	Barclays PLC Nt		D	1	2.B FE	997,680	69.100	691,000	1,000,000	997,769	0	89	0	0	3.330	3.345	MN	3,423	33,300	01/04/2022	11/24/2042
06738E-CA-1	Barclays PLC Nt		D	1	2.B FE	503,183	94.776	473,880	500,000	503,088	0	(95)	0	0	5.746	5.662	FA	11,332	0	08/02/2022	08/09/2033
067901-AA-6	Barrick Gold Corp Nt		A		2.A FE	1,277,419	100.154	1,302,002	1,300,000	1,284,217	0	894	0	0	5.800	5.944	MN	9,634	75,400	05/31/2013	11/15/2034
06849R-AC-6	Barrick NA Finance LLC Nt			1	1.G FE	331,788	114.283	342,849	300,000	331,610	0	(178)	0	0	7.500	6.424	MS	6,625	0	11/01/2022	09/15/2038
06849R-AK-8	Barrick NA Finance LLC Nt			1	2.A FE	475,450	101.628	508,140	500,000	475,638	0	188	0	0	5.750	6.174	MN	4,792	14,375	09/27/2022	05/01/2043
055262-A#-6	BASF SE Sr Nt Ser A		D		1.G FE	1,000,000	96.145	961,446	1,000,000	1,000,000	0	0	0	0	3.890	3.890	JD	2,161	38,900	12/11/2013	12/11/2025
055262-B*-9	BASF SE Sr Nt Ser B		D		1.G FE	1,000,000	93.838	938,377	1,000,000	1,000,000	0	0	0	0	4.090	4.090	JD	2,272	40,900	12/11/2013	12/11/2028
070101-AH-3	Basin Electric Power Coop 1st Mtg Nt			2	1.F FE	996,350	76.459	764,590	1,000,000	996,710	0	71	0	0	4.750	4.773	AO	8,576	47,500	04/19/2017	04/26/2047
070101-E@-5	Basin Electric Power Coop 2011 Ser A 1st				1.F	922,206	94.371	852,217	903,052	912,490	0	(933)	0	0	4.000	3.763	AO	9,031	36,122	05/31/2013	10/01/2031
501797-AN-4	Bath & Body Works Inc Nt				3.B FE	100,375	92.865	92,865	100,000	100,214	0	(36)	0	0	5.250	5.201	FA	2,188	5,250	01/08/2018	02/01/2028
071813-CV-9	Baxter International Nt			1	2.B FE	1,007,120	65.143	651,430	1,000,000	1,006,956	0	(151)	0	0	3.132	3.095	JD	2,610	31,320	11/16/2021	12/01/2051
07274N-BG-7	Bayer US Finance II LLC Sr Nt		D	2	2.B FE	891,360	72.828	728,280	1,000,000	901,637	0	2,471	0	0	3.950	4.665	AO	8,339	39,500	07/12/2018	04/15/2045
07274E-AG-8	Bayer US Finance Nt		D		2.B FE	1,988,510	96.677	1,933,540	2,000,000	1,997,673	0	1,256	0	0	3.375	3.443	AO	15,563	67,500	10/02/2014	10/08/2024
075887-BX-6	Becton Dickinson and Co Sr Nt			2	2.B FE	1,760,454	88.579	1,328,685	1,500,000	1,750,337	0	(6,892)	0	0	4.669	3.598	JD	4,864	70,035	07/12/2021	06/06/2047
0778FP-AH-2	Bell Canada Nt		A	1	2.A FE	500,267	67.476	337,380	500,000	500,260	0	(5)	0	0	3.200	3.197	FA	6,044	16,133	08/09/2021	02/15/2052
0778FP-AA-7	Bell Canada Sr Nt		A	1	2.A FE	501,080	85.728	428,640	500,000	500,986	0	(22)	0	0	4.464	4.451	AO	5,580	22,320	03/26/2018	04/01/2048
085770-AA-3	Berry Global Escrow Corp Nt			1	2.C FE	250,220	96.137	240,343	250,000	250,074	0	(45)	0	0	4.875	4.855	JJ	5,620	12,188	05/30/2019	07/15/2026
09031W-AA-1	Bimbo Bakeries USA Inc Nt			1	2.B FE	491,585	75.796	378,980	500,000	491,826	0	150	0	0	4.000	4.098	MN	2,444	20,000	05/12/2021	05/17/2051
092113-AH-2	Black Hills Corp Nt			2	2.A FE	248,825	99.431	248,578	250,000	249,872	0	135	0	0	4.250	4.308	MN	915	10,625	11/14/2013	11/30/2023
092113-AL-3	Black Hills Corp Nt			2	2.A FE	996,970	95.975	959,750	1,000,000	998,951	0	319	0	0	3.950	3.987	JJ	18,214	39,500	01/08/2016	01/15/2026
092113-AN-9	Black Hills Corp Nt			2	2.A FE	1,472,133	76.524	1,033,074	1,350,000	1,466,398	0	(3,235)	0	0	4.200	3.640	MS	16,695	56,700	02/22/2021	09/15/2046
092113-AQ-2	Black Hills Corp Sr Nt			1	2.A FE	995,430	88.299	882,990	1,000,000	996,456	0	266	0	0	4.350	4.393	MN	7,250	43,500	08/14/2018	05/01/2033
092174-AA-9	Black Knight Infoserv LLC Nt			1	3.C FE	50,000	87.200	43,600	50,000	50,000	0	0	0	0	3.625	3.625	MS	604	1,813	10/29/2021	09/01/2028
09261H-B*-7	Blackstone Private Credit Fund Series D				2.C FE	691,299	106.199	743,394	700,000	691,627	0	328	0	0	7.490	7.795	AO	11,651	0	10/11/2022	10/11/2027
093662-AH-7	Block Financial Nt			1	2.C FE	886,818	87.745	745,833	850,000	879,710	0	(3,583)	0	0	3.875	3.328	FA	12,443	32,938	12/17/2020	08/15/2030
05565E-BL-8	BMW US Capital LLC Nt		C	1	1.F FE	499,270	95.264	476,320	500,000	499,441	0	65	0	0	4.150	4.168	AO	4,726	20,750	04/06/2020	04/09/2030
05565E-G#-6	BMW US Capital LLC Sr Nt Ser N		D		1.F	1,000,000	97.029	970,290	1,000,000	1,000,000	0	0	0	0	4.030	4.030	FA	15,448	40,300	02/13/2014	02/13/2026
05565E-H*-9	BMW US Capital LLC Sr Nt Ser O		D		1.F	1,000,000	95.513	955,132	1,000,000	1,000,000	0	0	0	0	4.230	4.230	FA	16,215	42,300	02/13/2014	02/13/2029
096630-AG-3	Boardwalk Pipelines LP Nt			1	2.C FE	200,482	94.340	188,680	200,000	200,327	0	(45)	0	0	4.800	4.769	MN	1,547	9,600	04/30/2019	05/03/2029
097023-CK-9	Boeing Co Nt			1	2.C FE	517,040	70.752	353,760	500,000	516,372	0	(373)	0	0	3.900	3.702	MN	3,250	19,500	02/11/2021	05/01/2049
097023-CV-5	Boeing Co Nt			1	2.C FE	700,000	95.360	667,520	700,000	700,000	0	0	0	0	5.705	5.705	MN	6,656	39,935	04/30/2020	05/01/2040
097023-CW-3	Boeing Co Nt			1	2.C FE	461,525	93.103	465,515	500,000	461,707	0	182	0	0	5.805	6.402	MN	4,838	14,513	09/21/2022	05/01/2050
097023-CX-1	Boeing Co Nt			1	2.C FE	467,325	91.680	458,400	500,000	467,335	0	10	0	0	5.930	6.391	MN	4,942	0	12/20/2022	05/01/2060
097023-CY-9	Boeing Co Nt			1	2.C FE	297,652	97.831	293,493	300,000	298,162	0	200	0	0	5.150	5.252	MN	2,575	15,450	05/01/2020	05/01/2030
097023-DC-6	Boeing Co Nt			1	2.C FE	217,094	88.036	176,072	200,000	213,893	0	(1,576)	0	0	3.625	2.638	FA	3,021	7,250	12/08/2020	02/01/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
09952A-A*-7	Boral Finance Pty Ltd Ser A-2018 Gtd Sr		D		2.B FE	500,000	95.404	477,019	500,000	500,000	0	0	0	0	4.050	4.050	AO	4,219	20,250	04/16/2018	04/16/2026
09952A-AC-0	Boral Finance Pty Ltd Sr Nt		D	2	2.B FE	995,360	89.212	892,120	1,000,000	997,416	0	430	0	0	3.750	3.804	MN	6,250	37,500	10/24/2017	05/01/2028
A2002*-AL-7	Borealis AG Ser B Sr Nt		D		2.A YE	1,000,000	86.648	866,480	1,000,000	1,000,000	0	0	0	0	3.900	3.900	JD	2,167	39,000	12/11/2019	12/11/2031
099724-AH-9	Borg Warner Auto Nt			1	2.A FE	1,127,197	77.717	779,502	1,003,000	1,121,035	0	(3,680)	0	0	4.375	3.578	MS	12,921	43,881	08/03/2021	03/15/2045
099724-AM-8	Borg Warner Auto Nt			1	2.A FE	351,444	98.068	294,204	300,000	328,775	0	(10,200)	0	0	5.000	1.427	AO	3,750	15,000	10/05/2020	10/01/2025
10112R-BA-1	Boston Prop LP Sr Nt			1	2.A FE	259,067	92.871	241,465	260,000	259,399	0	87	0	0	4.500	4.545	JD	975	11,700	11/13/2018	12/01/2028
101137-AT-4	Boston Scientific Corp Sr Nt			1	2.A FE	497,200	90.196	450,980	500,000	497,565	0	100	0	0	4.550	4.593	MS	7,583	22,750	02/21/2019	03/01/2039
103304-BV-2	Boyd Gaming Nt			1	4.C FE	160,500	87.000	174,000	200,000	161,308	0	808	0	0	4.750	7.937	MS	2,797	0	09/29/2022	06/15/2031
10334#-AS-1	Boyd Watterson GSA REIT Sr Nt Ser N				2.C PL	500,000	73.480	367,402	500,000	500,000	0	0	0	0	3.420	3.420	FA	7,125	8,550	02/01/2022	02/01/2037
10373Q-BR-0	BP Capital Markets America Inc Nt			1	1.F FE	500,000	74.454	372,270	500,000	500,000	0	0	0	0	3.060	3.060	JD	595	15,300	06/14/2021	06/17/2041
10373Q-AC-4	BP Capital Markets America Inc Sr Nt			1	1.F FE	1,000,000	95.656	956,560	1,000,000	1,000,000	0	0	0	0	3.937	3.937	MS	10,936	39,370	09/18/2018	09/21/2028
05565Q-DH-8	BP Capital Markets PLC Nt		D	2	1.F FE	1,002,504	94.674	946,740	1,000,000	1,001,352	0	(207)	0	0	3.723	3.697	MN	3,413	37,230	11/21/2016	11/28/2028
10373Q-BG-4	BP PLC -Spons ADR Nt			1	1.F FE	482,970	67.285	336,425	500,000	483,450	0	383	0	0	3.000	3.183	FA	5,292	15,000	09/30/2021	02/24/2050
10510K-AC-1	Brambles USA Inc Nt		D	2	2.A FE	997,570	96.225	962,250	1,000,000	999,214	0	259	0	0	4.125	4.155	AO	7,792	41,250	10/19/2015	10/23/2025
Q1629#-AQ-0	Brisbane Airport Corp Pty Ltd Sr Nt Ser		D		2.B	1,500,000	88.701	1,330,509	1,500,000	1,500,000	0	0	0	0	4.070	4.070	JD	2,713	61,050	06/15/2017	06/15/2032
110122-CR-7	Bristol Meyers Squibb Co Nt			1	1.F FE	1,794,783	86.815	1,302,225	1,500,000	1,782,082	0	(6,972)	0	0	4.250	3.177	AO	11,510	63,750	02/16/2021	10/26/2049
110122-DE-5	Bristol Meyers Squibb Co Nt			1	1.F FE	1,092,300	96.447	964,470	1,000,000	1,058,691	0	(11,117)	0	0	3.900	2.613	FA	14,192	39,000	11/22/2019	02/20/2028
110122-DH-8	Bristol Meyers Squibb Co Nt			1	1.F FE	1,205,000	92.255	922,550	1,000,000	1,186,729	0	(6,084)	0	0	4.625	3.372	MN	5,910	46,250	11/22/2019	05/15/2044
11134L-AH-2	Broadcom Corp Nt			2	2.C FE	995,580	94.612	946,120	1,000,000	998,003	0	448	0	0	3.875	3.929	JJ	17,868	38,750	01/11/2017	01/15/2027
11135F-BG-5	Broadcom Inc Nt			1	2.C FE	772,200	70.099	525,743	750,000	771,581	0	(452)	0	0	3.750	3.585	FA	10,625	28,125	08/11/2021	02/15/2051
11134#-AB-8	Broadstone Net Lease, LLC Ser B Gtd Sr N				2.B FE	500,000	95.666	478,332	500,000	500,000	0	0	0	0	5.090	5.090	JJ	12,654	25,450	09/13/2018	07/02/2028
11134#-AC-6	Broadstone Net Lease, LLC Ser C Gtd Sr N				2.B FE	500,000	94.373	471,867	500,000	500,000	0	0	0	0	5.190	5.190	JJ	12,903	25,950	09/13/2018	07/02/2030
10549P-AG-6	Brookfield Asset Mgmt Nt		A		1.G FE	1,613,963	107.672	1,399,736	1,300,000	1,501,597	0	(14,581)	0	0	7.375	5.375	MS	31,958	95,875	05/31/2013	03/01/2033
114259-AU-8	Brooklyn Union Gas Co Nt			1	2.A FE	500,000	76.886	384,430	500,000	500,000	0	0	0	0	4.487	4.487	MS	7,291	22,435	02/27/2019	03/04/2049
115236-AC-5	Brown & Brown Inc Nt			1	2.C FE	499,450	76.515	382,575	500,000	499,557	0	48	0	0	2.375	2.387	MS	3,497	11,875	09/17/2020	03/15/2031
115236-AF-8	Brown & Brown Inc Nt			1	2.C FE	493,155	81.255	406,275	500,000	493,235	0	80	0	0	4.950	5.039	MS	7,150	12,375	03/14/2022	03/17/2052
115637-AT-7	Brown Forman Corp Nt			1	1.G FE	287,596	88.050	286,163	325,000	287,765	0	170	0	0	4.000	5.087	AO	2,744	0	11/22/2022	04/15/2038
05577@-AN-0	BTMU Capital Corp Equip Nt				1.D	63,780	99.727	59,324	59,486	60,381	0	(418)	0	0	4.830	3.333	AO	607	2,873	08/31/2013	10/15/2024
118230-AQ-4	Buckeye Partners Nt			2	3.B FE	501,274	89.470	447,350	500,000	500,578	0	(146)	0	0	3.950	3.915	JD	1,646	19,750	06/15/2017	12/01/2026
12008R-AP-2	Builders Firstsource Inc Nt			2	3.C FE	101,750	81.161	81,161	100,000	101,480	0	(193)	0	0	4.250	3.992	FA	1,771	4,344	07/27/2021	02/01/2032
12008R-AR-8	Builders Firstsource Inc Nt			1	3.C FE	50,250	93.925	46,963	50,000	50,237	0	(13)	0	0	6.375	6.294	JD	142	1,594	06/01/2022	06/15/2032
120568-AX-8	Bunge LTD Finance Corp Nt			2	2.B FE	999,070	93.268	932,680	1,000,000	999,628	0	95	0	0	3.250	3.261	FA	12,278	32,500	08/10/2016	08/15/2026
120568-AZ-3	Bunge LTD Finance Corp Sr Nt			2	2.B FE	500,575	93.511	467,555	500,000	500,302	0	(57)	0	0	3.750	3.736	MS	5,000	18,750	10/04/2017	09/25/2027
G1696#-BD-7	Bunzl Finance PLC Sr Nt Ser C		D		2.A	500,000	95.868	479,342	500,000	500,000	0	0	0	0	4.090	4.090	MN	2,613	20,450	05/15/2014	05/15/2026
G1696#-BM-7	Bunzl Finance PLC Sr Nt Ser E		D		2.A	450,000	92.315	415,416	450,000	450,000	0	0	0	0	3.980	3.980	MN	2,090	17,910	11/19/2015	11/19/2028
12117#-AA-9	Bureau Veritas Holdings Inc Gtd Sr Nt		D		2.C	1,000,000	92.567	925,673	1,000,000	1,000,000	0	0	0	0	3.670	3.670	MS	12,233	36,700	09/01/2017	09/01/2027
F1369#-AL-7	Bureau Veritas S.A. Sr Nt		D		2.C	500,000	86.448	432,238	500,000	500,000	0	0	0	0	3.210	3.210	JJ	7,089	16,050	01/22/2020	01/22/2030
05566S-AA-1	Burlington North SF Ctf Ser 05-3				1.B FE	3,283	99.978	3,282	3,283	3,283	0	0	0	0	4.830	4.830	JJ	73	159	07/27/2005	01/15/2023
12189L-AX-9	Burlington Northern Santa Fe Sr Unsec Nt			2	1.G FE	997,880	92.442	924,420	1,000,000	998,178	0	44	0	0	4.700	4.713	MS	15,667	47,000	08/14/2015	09/01/2045
05605H-AB-6	BWX Technologies Nt			1	3.C FE	22,063	89.875	22,469	25,000	22,141	0	78	0	0	4.125	6.643	JD	3	516	10/26/2022	06/30/2028
12673P-AE-5	CA Inc Nt				2.C FE	995,390	99.324	993,240	1,000,000	999,649	0	545	0	0	4.500	4.558	FA	17,000	45,000	08/13/2013	08/15/2023
127055-AM-3	Cabot Corp Nt			1	2.B FE	496,650	92.772	463,860	500,000	496,794	0	144	0	0	5.000	5.086	JD	69	13,056	06/07/2022	06/30/2032

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 Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
124765-G*-3	CAE Inc Sr Nt Ser J				2.C PL	500,000	93.422	467,109	500,000	500,000	0	0	0	0	4.570	4.570	MS	6,855	22,850	03/13/2019	03/13/2034
133434-AD-2	CAMERON LNG LLC Nt			1	1.G FE	1,007,144	79.550	795,500	1,000,000	1,006,291	0	(297)	0	0	3.701	3.648	JJ	17,066	37,010	12/05/2019	01/15/2039
134429-BA-6	Campbell Soup Co Nt			2	2.B FE	399,460	96.235	384,940	400,000	399,865	0	58	0	0	3.300	3.316	MS	3,740	13,200	03/16/2015	03/19/2025
13645R-BH-6	Canadian Pacific RR Co Nt		A	1	2.B FE	496,420	67.664	338,320	500,000	496,499	0	73	0	0	3.100	3.137	JD	1,249	15,500	11/17/2021	12/02/2051
13645R-AE-4	Canadian Pacific RR Co Sr Nt		A	1	2.B FE	298,975	100.200	250,500	250,000	285,608	0	(2,772)	0	0	5.750	4.033	MS	4,233	14,375	10/04/2017	03/15/2033
14040H-BK-0	Capital One Financial Corp Nt			2	2.B FE	985,490	94.261	942,610	1,000,000	993,628	0	1,630	0	0	3.750	3.943	JJ	15,938	37,500	07/21/2017	07/28/2026
14040H-CT-0	Capital One Financial Corp Nt			1	2.A FE	1,000,000	93.197	931,970	1,000,000	1,000,000	0	0	0	0	5.268	5.268	MN	7,463	26,486	05/05/2022	05/10/2033
14149Y-BB-3	Cardinal Health Inc Nt			1	2.B FE	447,265	80.169	400,845	500,000	451,208	0	1,169	0	0	4.500	5.256	MN	2,875	22,500	05/24/2019	11/15/2044
141781-BR-4	Cargill Inc Nt			1	1.F FE	988,650	69.447	694,470	1,000,000	989,023	0	235	0	0	3.125	3.184	MN	3,125	31,250	05/21/2021	05/25/2051
141781-BG-8	Cargill Inc Sr nt				1.F FE	998,760	99.784	997,840	1,000,000	999,957	0	263	0	0	3.250	3.277	MS	10,833	32,500	02/26/2018	03/01/2023
141781-BF-0	Cargill Inc Sr Nt				1.F FE	538,840	91.502	457,510	500,000	535,490	0	(900)	0	0	4.760	4.271	MN	2,512	23,800	01/03/2019	11/23/2045
14180L-AA-4	Cargo Aircraft Management Nt			1	3.B FE	117,375	90.761	113,451	125,000	118,098	0	723	0	0	4.750	6.026	FA	2,474	2,969	06/24/2022	02/01/2028
142339-AJ-9	Carlisle Cos Inc Nt			1	2.B FE	493,780	83.511	417,555	500,000	495,371	0	574	0	0	2.750	2.894	MS	4,583	13,750	02/13/2020	03/01/2030
142339-AH-3	Carlisle Cos Inc Sr Nt			2	2.B FE	298,803	93.298	279,894	300,000	299,360	0	116	0	0	3.750	3.798	JD	938	11,250	11/13/2017	12/01/2027
14313*-AB-9	CarMax Auto Superstores Inc Sr Nt Ser B				2.B	1,000,000	96.163	961,632	1,000,000	1,000,000	0	0	0	0	4.170	4.170	AO	7,413	41,700	04/27/2016	04/27/2026
144141-DD-7	Carolina Pwr & Lt Co Nt			1	1.F FE	304,821	84.184	252,552	300,000	304,431	0	(146)	0	0	4.100	3.991	MS	3,622	12,300	03/18/2020	03/15/2043
14448C-AR-5	Carrier Global Corp Nt			1	2.C FE	1,009,110	76.343	763,430	1,000,000	1,008,153	0	(361)	0	0	3.377	3.313	AO	8,067	33,770	02/27/2020	04/05/2040
14448C-AS-3	Carrier Global Corp Nt			1	2.C FE	530,620	71.804	359,020	500,000	529,338	0	(680)	0	0	3.577	3.247	AO	4,273	17,885	02/02/2021	04/05/2050
14879E-AH-1	Catalent Pharma Solution Nt			1	4.A FE	63,000	79.623	59,717	75,000	63,513	0	513	0	0	3.125	6.167	FA	885	0	08/30/2022	02/15/2029
14879E-AK-4	Catalent Pharma Solution Nt			1	4.A FE	99,688	78.959	78,959	100,000	99,700	0	17	0	0	3.500	3.527	AO	875	3,519	11/18/2021	04/01/2030
14912L-5Q-0	Caterpillar Fin Serv Corp Nt				1.F FE	458,105	99.653	498,265	500,000	499,157	0	5,093	0	0	2.625	3.678	MS	4,375	13,125	08/31/2013	03/01/2023
149123-CD-1	Caterpillar Inc Nt			2	1.F FE	991,340	90.821	908,210	1,000,000	992,655	0	205	0	0	4.300	4.353	MN	5,494	43,000	10/22/2015	05/15/2044
12610#-AF-0	CBRE US Core Partners Sr Green Note Seri				2.B	900,000	74.465	670,187	900,000	900,000	0	0	0	0	2.910	2.910	FA	9,094	26,190	08/26/2021	08/26/2033
12610#-AH-6	CBRE US Core Partners Sr Nt Series H				2.B	300,000	73.227	219,681	300,000	300,000	0	0	0	0	2.830	2.830	JJ	4,104	4,269	01/06/2022	01/07/2034
124900-AB-7	CCL Industries Inc Nt		A	2	2.B FE	1,492,605	90.686	1,360,290	1,500,000	1,496,955	0	751	0	0	3.250	3.308	AO	12,188	48,750	09/15/2016	10/01/2026
124900-AD-3	CCL Industries Inc Nt		A	1	2.B FE	857,925	82.598	660,784	800,000	845,065	0	(5,746)	0	0	3.050	2.196	JD	2,033	24,400	09/23/2020	06/01/2030
1248EP-BT-9	CCO Hldgs LLC Nt			2	3.C FE	502,500	92.783	463,915	500,000	500,880	0	(347)	0	0	5.125	5.044	MN	4,271	25,625	03/30/2017	05/01/2027
1248EP-CE-1	CCO Hldgs LLC Nt			1	3.C FE	225,750	82.616	185,886	225,000	225,324	0	(151)	0	0	4.500	4.425	FA	3,825	10,125	03/13/2020	08/15/2030
12513G-BJ-7	CDW LLC/CDW FINANCE Nt			1	2.C FE	500,000	82.237	411,185	500,000	500,000	0	0	0	0	3.569	3.569	JD	1,487	17,845	11/23/2021	12/01/2031
15089Q-AP-9	Celanese US Hldgs LLC Nt			1	2.C FE	500,915	95.397	476,985	500,000	500,885	0	(30)	0	0	6.379	6.354	JJ	14,796	0	07/07/2022	07/15/2032
15135B-AT-8	Centene Escrow Corp Nt			1	2.C FE	169,750	91.419	159,983	175,000	170,006	0	256	0	0	4.625	5.118	JD	360	4,047	08/05/2022	12/15/2029
15189X-AW-8	Centerpoint Houston Nt			1	1.F FE	996,030	74.139	741,390	1,000,000	996,189	0	80	0	0	3.350	3.371	AO	8,375	33,500	03/08/2021	04/01/2051
151895-F*-5	Centerpoint Properties Trust Ser K Sr Nt				1.G FE	300,000	79.436	238,308	300,000	300,000	0	0	0	0	2.930	2.930	JJ	4,102	8,790	01/13/2021	01/13/2033
153527-AP-1	Central Garden & Pet Co Nt			1	3.B FE	100,000	82.783	82,783	100,000	100,000	0	0	0	0	4.125	4.125	AO	699	4,125	04/16/2021	04/30/2031
15639K-AA-0	Centrica PLC Sr Nt		D	2	2.B FE	1,041,740	98.515	985,150	1,000,000	1,004,263	0	(7,668)	0	0	4.000	3.201	AO	8,333	40,000	10/11/2017	10/16/2023
16115Q-AF-7	CHART INDUSTRIES INC Nt			1	4.A FE	201,438	100.430	200,860	200,000	201,425	0	(12)	0	0	7.500	7.326	JJ	375	0	12/12/2022	01/01/2030
161175-AY-0	Charter Comm Opt Nt			2	2.C FE	499,513	98.090	490,450	500,000	499,852	0	53	0	0	4.908	4.920	JJ	10,770	24,540	07/10/2015	07/23/2025
161175-BS-2	Charter Comm Opt Nt			1	2.C FE	561,020	76.052	380,260	500,000	557,726	0	(1,175)	0	0	5.125	4.377	JJ	12,813	25,625	01/22/2020	07/01/2049
161175-BT-0	Charter Comm Opt Nt			1	2.C FE	323,784	72.796	218,388	300,000	322,967	0	(453)	0	0	4.800	4.314	MS	4,800	14,400	02/25/2021	03/01/2050
161175-AZ-7	Charter Comm Opt Sr Nt			2	2.C FE	562,445	97.881	489,405	500,000	549,254	0	(2,781)	0	0	6.384	5.285	AO	6,029	31,920	09/11/2017	10/23/2035
161175-BA-1	Charter Comm Opt Sr Nt			1	2.C FE	195,486	90.563	181,126	200,000	195,493	0	7	0	0	6.484	6.677	AO	2,450	0	12/12/2022	10/23/2045
Q2308*-AA-5	Charter Hall Retail Mgmt Ltd Sr Gtd Nt		D		2.A FE	1,500,000	90.441	1,356,610	1,500,000	1,500,000	0	0	0	0	3.550	3.550	JJ	23,519	53,250	07/22/2015	07/22/2027

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 Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
16829@-AG-8	Chick Fil A Inc Ser G Sr Nt				2.B	1,000,000	78.067	780,670	1,000,000	1,000,000	0	0	0	0	2.090	2.090	AO	3,599	20,900	10/29/2020	10/29/2030
169905-AF-3	Choice Hotels Nt			1	2.C FE	529,520	87.296	436,480	500,000	523,044	0	(3,086)	0	0	3.700	2.934	JD	1,542	18,500	11/10/2020	12/01/2029
169905-AG-1	Choice Hotels Nt			1	2.C FE	497,470	84.963	424,815	500,000	497,971	0	213	0	0	3.700	3.759	JJ	8,531	18,500	07/09/2020	01/15/2031
12542R-M*-8	CHS Inc Ser BB Sr Nt				2.C	300,000	79.813	239,438	300,000	300,000	0	0	0	0	3.730	3.730	MN	1,834	11,190	11/02/2020	11/02/2035
12542R-L@-7	CHS Inc Ser Z Sr Nt				2.C	200,000	85.624	171,248	200,000	200,000	0	0	0	0	3.480	3.480	MN	1,141	6,960	11/02/2020	11/02/2030
12542R-J@-0	CHS Inc Sr Nt Ser T				2.C	1,000,000	98.054	980,544	1,000,000	1,000,000	0	0	0	0	4.580	4.580	JJ	19,847	45,800	01/25/2016	01/25/2025
00440E-AP-2	Chubb INA Holdings Nt				1.F FE	92,805	99.610	99,610	100,000	99,827	0	868	0	0	2.700	3.598	MS	810	2,700	08/31/2013	03/13/2023
00440E-AQ-0	Chubb INA Holdings Nt			1	1.F FE	1,210,770	84.837	848,370	1,000,000	1,202,166	0	(7,320)	0	0	4.150	2.829	MS	12,450	41,500	10/26/2021	03/13/2043
00440E-AW-7	Chubb INA Holdings Nt			2	1.F FE	374,063	87.131	326,741	375,000	374,191	0	20	0	0	4.350	4.365	MN	2,628	16,313	10/27/2015	11/03/2045
171265-C#-6	Chugach Electric Bd				1.G	558,857	69.654	389,267	558,857	558,857	0	0	0	0	2.910	2.910	AO	2,756	16,263	10/26/2020	10/30/2050
171779-AL-5	Ciena Corp Nt			1	3.B FE	151,125	88.011	132,017	150,000	150,930	0	(195)	0	0	4.000	3.834	JJ	2,517	3,217	01/14/2022	01/31/2030
125523-CJ-7	Cigna Corp Nt			1	2.A FE	501,662	75.880	379,400	500,000	501,480	0	(67)	0	0	3.200	3.177	MS	4,711	16,000	03/11/2020	03/15/2040
125523-AH-3	Cigna Corp Sr Nt			1	2.A FE	896,919	96.632	869,688	900,000	898,092	0	284	0	0	4.375	4.417	AO	8,312	39,375	09/07/2018	10/15/2028
125523-BZ-2	Cigna Corp Sr Nt			1	2.A FE	218,148	98.563	197,126	200,000	209,004	0	(2,929)	0	0	4.500	2.874	FA	3,150	9,000	10/11/2019	02/25/2026
125523-CF-5	Cigna Corp Sr Nt			1	2.A FE	1,102,850	90.288	902,880	1,000,000	1,095,409	0	(2,435)	0	0	4.800	4.153	JJ	22,133	48,000	10/11/2019	07/15/2046
172062-AE-1	Cincinnati Financial Corp Sr Nt				1.G FE	579,010	103.371	516,855	500,000	563,613	0	(3,939)	0	0	6.125	4.710	MN	5,104	30,625	10/15/2018	11/01/2034
17248R-AJ-5	Cingular Wireless Nt				2.B FE	1,464,639	107.104	1,178,144	1,100,000	1,313,118	0	(18,976)	0	0	7.125	4.475	JD	3,483	78,375	05/31/2013	12/15/2031
17252M-AQ-3	Cintas Corp No. 2 Nt			1	1.G FE	999,430	94.211	942,110	1,000,000	999,459	0	29	0	0	4.000	4.007	MN	6,667	19,778	04/26/2022	05/01/2032
17252M-AN-0	Cintas Corp No. 2 Sr Nt			2	1.G FE	996,160	96.535	965,350	1,000,000	998,209	0	382	0	0	3.700	3.746	AO	9,250	37,000	03/09/2017	04/01/2027
17275R-AF-9	Cisco Systems Inc Nt				1.D FE	718,613	104.858	734,006	700,000	718,578	0	(35)	0	0	5.500	5.262	JJ	17,753	0	11/18/2022	01/15/2040
172967-EP-2	Citigroup Inc Nt				1.G FE	256,845	105.952	264,880	250,000	256,824	0	(21)	0	0	6.875	6.587	MS	5,538	0	11/09/2022	03/05/2038
172967-HS-3	Citigroup Inc Nt				2.B FE	556,010	90.588	452,940	500,000	551,159	0	(1,397)	0	0	5.300	4.546	MN	4,049	26,500	04/17/2019	05/06/2044
172967-KJ-9	Citigroup Inc Nt				2.B FE	1,042,620	98.416	984,160	1,000,000	1,017,051	0	(4,924)	0	0	4.600	4.024	MS	14,311	46,000	04/18/2017	03/09/2026
172967-NF-4	Citigroup Inc Nt			1	1.G FE	995,340	69.449	694,490	1,000,000	995,531	0	164	0	0	2.904	2.934	MN	4,679	29,040	11/02/2021	11/03/2042
172967-LW-9	Citigroup Inc Sr Nt			1	1.G FE	700,000	92.177	645,239	700,000	700,000	0	0	0	0	4.075	4.075	AO	5,388	28,525	04/16/2018	04/23/2029
18055#-BU-5	Clarion Lion Prop Fund Hldg LP Sr Nt				1.G IF	300,000	89.209	267,628	300,000	300,000	0	0	0	0	4.430	4.430	FA	5,538	0	08/01/2022	08/01/2034
18055#-BC-5	Clarion Lion Prop Fund Hldg LP Sr Nt Ser				1.G	1,000,000	92.832	928,318	1,000,000	1,000,000	0	0	0	0	4.440	4.440	FA	18,500	44,400	02/01/2019	02/01/2031
18055#-BJ-0	Clarion Lion Prop Fund Hldg LP Sr Nt Ser				1.G	800,000	88.298	706,384	800,000	800,000	0	0	0	0	3.850	3.850	JJ	14,202	30,800	07/15/2019	07/15/2031
18685@-AL-6	Cliffwater Corporate Lending F Ser I Sec				1.C Z	500,000	107.263	536,317	500,000	500,000	0	0	0	0	7.100	7.100	JD	2,465	0	12/06/2022	12/06/2027
18685@-AH-5	Cliffwater Corporate Lending F Sr Nt				1.C PL	700,000	101.182	708,274	700,000	700,000	0	0	0	0	5.720	5.720	JJ	17,684	0	07/22/2022	07/19/2029
125896-BU-3	CMS Energy Corp Nt			1	2.C FE	400,000	86.496	345,984	400,000	400,000	0	0	0	0	4.750	4.750	JD	1,583	19,000	05/15/2020	06/01/2050
Q2600@-AC-4	Coates Group Pty Ltd Sr Nt Series 2022 C		D		2.C PL	700,000	80.416	562,909	700,000	700,000	0	0	0	0	3.270	3.270	JJ	10,746	11,445	01/12/2022	01/12/2034
19123#-AB-4	Coca-Cola Southwest Beverages Ser B Gtd		D		1.F FE	500,000	87.731	438,657	500,000	500,000	0	0	0	0	3.640	3.640	JD	152	18,200	03/01/2018	12/28/2032
21987B-AK-4	Codelco Inc Nt		D		1.G FE	2,046,604	101.701	1,932,319	1,900,000	2,002,666	0	(5,643)	0	0	5.625	5.044	MS	29,688	106,875	05/31/2013	09/21/2035
195869-AJ-1	Colonial Pipeline Nt				1.G FE	358,743	107.650	322,950	300,000	336,881	0	(2,915)	0	0	6.580	4.962	FA	6,745	19,740	11/30/2013	08/28/2032
195869-AP-7	Colonial Pipeline Nt			2	1.G FE	1,994,520	96.267	1,925,340	2,000,000	1,998,295	0	579	0	0	3.750	3.783	AO	18,750	75,000	09/16/2015	10/01/2025
195869-AQ-5	Colonial Pipeline Sr Nt			2	1.G FE	494,130	78.424	392,120	500,000	494,647	0	115	0	0	4.250	4.320	AO	4,486	21,250	03/27/2018	04/15/2048
196500-AA-0	Colorado Interstate Gas Co Sr Nt			2	2.B FE	800,024	95.209	761,672	800,000	800,024	0	0	0	0	4.150	4.149	FA	12,542	33,200	04/18/2017	08/15/2026
20030N-AK-7	Comcast Corp Nt				1.G FE	632,580	111.688	558,440	500,000	591,793	0	(5,133)	0	0	6.500	4.595	MN	4,153	32,500	05/31/2013	11/15/2035
20030N-BE-0	Comcast Corp Sr Nt				1.G FE	622,848	91.010	546,060	600,000	619,607	0	(623)	0	0	4.650	4.399	JJ	12,865	27,900	03/02/2017	07/15/2042
201723-AQ-6	Commercial Metals Co Nt			1	3.A FE	75,375	88.486	66,365	75,000	75,310	0	(65)	0	0	4.125	4.013	JJ	1,427	1,435	01/13/2022	01/15/2030
2027A0-JT-7	Commonwealth Bank Australia Sr Nt		D		1.D FE	990,480	92.556	925,560	1,000,000	995,100	0	947	0	0	3.150	3.263	MS	8,925	31,500	10/20/2017	09/19/2027

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 Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
2027A0-JZ-3	Commonwealth Bank Australia Sr Nt		D		1.D FE	999,260	95.607	956,070	1,000,000	999,579	0	72	0	0	3.900	3.909	MS	11,375	39,000	03/12/2018	03/16/2028
20338H-AB-9	Commscope Tech LLC Nt			2	5.A FE	101,000	67.920	67,920	100,000	100,343	0	(145)	0	0	5.000	4.834	MS	1,472	5,000	12/13/2017	03/15/2027
20337Y-AA-5	Commscope Tech LLC Sr Nt			1	5.A FE	90,045	91.276	79,410	87,000	87,303	0	(645)	0	0	6.000	5.211	JD	232	5,220	04/27/2018	06/15/2025
20451N-AE-1	Compass Minerals Intl Nt			2	4.A FE	265,375	96.125	253,770	264,000	264,244	0	(159)	0	0	4.875	4.808	JJ	5,934	12,870	06/13/2014	07/15/2024
209111-FE-8	Con Edison Co Of NY Nt			2	1.G FE	1,494,795	95.892	1,438,380	1,500,000	1,498,869	0	563	0	0	3.300	3.341	JD	4,125	49,500	11/19/2014	12/01/2024
209111-FQ-1	Con Edison Co Of NY Sr Nt			1	2.A FE	497,695	83.811	419,055	500,000	497,805	0	25	0	0	4.500	4.525	MN	2,875	22,500	05/07/2018	05/15/2058
209111-FT-5	Con Edison Co Of NY Sr Nt			1	2.A FE	498,075	87.717	438,585	500,000	498,209	0	35	0	0	4.650	4.674	JD	1,938	23,250	11/27/2018	12/01/2048
205887-CD-2	ConAgra Inc Nt			1	2.C FE	1,603,930	95.266	1,333,724	1,400,000	1,586,058	0	(8,913)	0	0	5.300	4.101	MN	12,367	74,200	09/24/2021	11/01/2038
205887-CC-4	ConAgra Inc Sr Nt			1	2.C FE	499,787	97.412	487,060	500,000	499,869	0	19	0	0	4.850	4.855	MN	4,042	24,250	10/15/2018	11/01/2028
20826F-AF-3	ConocoPhillips Co Nt			2	1.F FE	1,244,225	86.983	1,095,986	1,260,000	1,248,232	0	749	0	0	4.150	4.251	MN	6,682	52,290	03/06/2017	11/15/2034
21036P-AT-5	Constellation Brands Inc Nt			1	2.C FE	335,012	84.713	233,808	276,000	331,667	0	(1,520)	0	0	4.500	3.275	MN	1,794	12,420	09/30/2020	05/09/2047
21036P-BL-1	Constellation Brands Inc Nt			1	2.C FE	498,592	96.542	482,710	500,000	498,664	0	72	0	0	4.750	4.786	MN	3,431	11,875	05/02/2022	05/09/2032
21036P-BC-1	Constellation Brands Inc Sr Nt			1	2.B FE	499,640	96.895	484,475	500,000	499,795	0	30	0	0	4.650	4.658	MN	2,971	23,250	01/10/2019	11/15/2028
210518-G*-1	Consumers Energy 1st Mtge Bd				1.E	500,000	83.137	415,685	500,000	500,000	0	0	0	0	4.010	4.010	AO	5,013	20,050	10/01/2018	10/01/2038
210518-G@-9	Consumers Energy 1st Mtge Bd				1.E	500,000	75.349	376,747	500,000	500,000	0	0	0	0	4.280	4.280	AO	5,350	21,400	10/01/2018	10/01/2057
210518-DD-5	Consumers Energy Nt			1	1.E FE	1,741,720	87.360	1,310,400	1,500,000	1,735,903	0	(5,905)	0	0	4.350	3.406	AO	13,775	65,250	01/03/2022	04/15/2049
219350-AW-5	Corning Inc Nt				2.A FE	1,582,975	89.533	1,298,229	1,450,000	1,571,794	0	(4,300)	0	0	4.750	4.101	MS	20,280	68,875	05/04/2021	03/15/2042
219350-AX-3	Corning Inc Nt				2.A FE	264,948	91.469	230,502	252,000	262,139	0	(508)	0	0	4.700	4.318	MS	3,487	11,844	10/25/2016	03/15/2037
127097-E#-6	Coterra Energy Inc Coterra Energy Inc				2.B	1,000,000	93.532	935,322	1,000,000	1,000,000	0	0	0	0	3.770	3.770	MS	10,786	37,700	09/18/2014	09/18/2026
22279#-AE-4	Cousins Properties Inc Ser 2019-A Sr Nt				2.B	1,000,000	88.697	886,970	1,000,000	1,000,000	0	0	0	0	3.950	3.950	JJ	19,201	39,500	06/19/2019	07/06/2029
224044-CG-0	Cox Communications Inc Nt			2	2.B FE	998,310	93.608	936,080	1,000,000	999,309	0	173	0	0	3.350	3.370	MS	9,864	33,500	09/08/2016	09/15/2026
224044-CM-7	Cox Communications Inc Nt			1	2.B FE	297,570	60.329	180,987	300,000	297,691	0	53	0	0	2.950	2.991	AO	2,213	8,850	09/10/2020	10/01/2050
224044-CK-1	Cox Communications Inc Sr Nt			2	2.B FE	936,280	81.846	818,460	1,000,000	941,419	0	1,186	0	0	4.600	5.017	FA	17,378	46,000	04/26/2018	08/15/2047
12636Y-AB-8	CRH America Finance Inc Sr Nt		D	2	2.A FE	248,555	81.423	203,558	250,000	248,704	0	29	0	0	4.400	4.435	MN	1,589	11,000	05/02/2017	05/09/2047
12636Y-AD-4	CRH America Finance Inc Sr Nt		D	1	2.A FE	493,270	82.283	411,415	500,000	493,828	0	128	0	0	4.500	4.583	AO	5,438	22,500	03/27/2018	04/04/2048
12626P-AM-5	CRH America Inc Nt		D	2	2.A FE	701,843	96.538	675,766	700,000	700,465	0	(204)	0	0	3.875	3.842	MN	3,240	27,125	05/13/2015	05/18/2025
228180-AB-1	Crown Americas LLC Nt			1	3.B FE	203,000	94.552	189,104	200,000	202,792	0	(208)	0	0	5.250	5.012	AO	2,625	5,658	03/29/2022	04/01/2030
22822V-AX-9	Crown Castle Intl Corp Nt			1	2.B FE	985,240	68.384	683,840	1,000,000	986,031	0	568	0	0	2.900	3.000	AO	7,250	29,000	08/24/2021	04/01/2041
126307-BH-9	CSC Holdings LLC Nt			1	4.A FE	49,563	69.381	34,691	50,000	49,618	0	34	0	0	4.500	4.606	MN	288	2,250	05/21/2021	11/15/2031
12661P-AD-1	CSL Finance PLC Nt		D	1	1.G FE	497,922	90.377	451,885	500,000	497,966	0	44	0	0	4.625	4.657	AO	4,111	11,563	04/21/2022	04/27/2042
Q1297#-AL-2	CSL Finance Pty Ltd Ser D Gtd Sr Nt		D		1.G	1,000,000	86.662	866,620	1,000,000	1,000,000	0	0	0	0	3.470	3.470	AO	8,386	34,700	10/04/2017	10/04/2032
12656*-AP-7	CSLB Holdings Inc Ser B Gtd Sr Nt		D		1.G	1,000,000	83.315	833,146	1,000,000	1,000,000	0	0	0	0	3.770	3.770	AO	9,111	37,700	10/04/2017	10/04/2037
126408-GW-7	CSX Corp Nt			2	2.A FE	507,065	91.757	458,785	500,000	505,868	0	(190)	0	0	4.750	4.656	MN	2,045	23,750	07/21/2015	05/30/2042
126408-GH-0	CSX Corp Sr Nt			1	2.A FE	632,675	105.372	526,860	500,000	605,369	0	(5,658)	0	0	6.000	3.993	AO	7,500	30,000	10/04/2017	10/01/2036
126408-HL-0	CSX Corp Sr Nt			2	2.A FE	498,065	84.985	424,925	500,000	498,127	0	12	0	0	4.650	4.670	MS	7,750	23,250	02/15/2018	03/01/2068
12767*-AA-6	CTL Pass-Through Trust Pass Through Cert				1.G Z	700,000	104.284	729,988	700,000	700,000	0	0	0	0	5.760	5.830	MON	1,120	0	12/21/2022	01/15/2043
23157#-AG-4	Curtiss-Wright Corp Sr Nt Ser A				2.C	644,975	96.770	653,196	675,000	668,009	0	3,024	0	0	3.850	4.359	FA	9,023	25,988	11/30/2013	02/26/2025
12662P-AB-4	CVR Energy Inc Nt			1	4.A FE	124,688	92.000	115,000	125,000	124,861	0	60	0	0	5.250	5.306	FA	2,479	6,563	02/21/2020	02/15/2025
126650-CM-0	CVS Health Corp Nt			2	2.B FE	988,745	95.152	951,520	1,000,000	991,720	0	465	0	0	4.875	4.964	JJ	21,802	48,750	07/14/2015	07/20/2035
126650-CN-8	CVS Health Corp Nt			1	2.B FE	215,978	90.738	226,845	250,000	216,145	0	168	0	0	5.125	6.253	JJ	5,730	0	10/12/2022	07/20/2045
126650-CZ-1	CVS Health Corp Sr Nt			1	2.B FE	497,150	90.209	451,045	500,000	497,385	0	50	0	0	5.050	5.087	MS	6,733	25,250	03/06/2018	03/25/2048
232806-B*-9	Cypress Semiconductor Sr Note				2.B FE	800,000	81.347	650,779	800,000	800,000	0	0	0	0	3.270	3.270	JD	1,090	26,160	06/16/2021	06/16/2033

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 Modifer 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
232820-AJ-9	Cytec Industries Inc Nt			2	2.B FE	91,928	100.000	100,000	100,000	99,747	0	1,002	0	0	3.500	4.548	AO	875	3,500	08/31/2013	04/01/2023
233851-DF-8	Daimler Finance Sr Nt		D		1.G FE	1,000,000	93.818	938,180	1,000,000	1,000,000	0	0	0	0	3.750	3.750	FA	13,438	37,500	02/15/2018	02/22/2028
233851-DT-8	Daimler Finance Sr Nt		D		1.G FE	498,795	95.299	476,495	500,000	499,200	0	111	0	0	4.300	4.330	FA	7,704	21,500	02/19/2019	02/22/2029
23386#-AU-6	Dairy Farmers of America Inc Ser H Sr Nt				2.B FE	500,000	94.555	472,773	500,000	500,000	0	0	0	0	4.930	4.930	JJ	11,983	24,650	01/03/2019	01/03/2031
23386#-AV-4	Dairy Farmers of America Inc Ser I Sr Nt				2.B FE	500,000	92.830	464,152	500,000	500,000	0	0	0	0	5.030	5.030	JJ	12,226	25,150	01/03/2019	01/03/2034
237266-AJ-0	Darling International Inc Nt			1	3.A FE	177,563	97.750	171,063	175,000	177,336	0	(227)	0	0	6.000	5.657	JD	467	5,425	08/29/2022	06/15/2030
23918K-AS-7	DaVita Inc Nt			2	4.A FE	75,000	80.270	60,203	75,000	75,000	0	0	0	0	4.625	4.625	JD	289	3,469	12/03/2021	06/01/2030
G2616#-AU-5	DCC Treasury 2014 Limited Ser C Gtd Sr N		D		2.B	500,000	94.646	473,228	500,000	500,000	0	0	0	0	4.770	4.770	AO	5,764	23,850	04/04/2019	04/04/2031
G2616#-AV-3	DCC Treasury 2014 Limited Ser D Gtd Sr N		D		2.B	500,000	93.702	468,509	500,000	500,000	0	0	0	0	4.920	4.920	AO	5,945	24,600	04/04/2019	04/04/2034
G2616#-BC-4	DCC Treasury 2014 Limited Sr Uns Note		D		2.B Z	1,000,000	103.484	1,034,843	1,000,000	1,000,000	0	0	0	0	6.120	6.120	JD	2,720	0	12/15/2022	12/15/2032
24703D-BE-0	Dell Inc Nt			1	2.B FE	499,720	67.429	337,145	500,000	499,731	0	11	0	0	3.375	3.379	JD	750	16,969	12/06/2021	12/15/2041
24703T-AG-1	Dell Intl LLC / EMC Corp Nt			1	2.B FE	511,290	98.050	490,250	500,000	507,956	0	(1,008)	0	0	5.300	5.011	AO	6,625	26,500	06/04/2019	10/01/2029
247109-E@-6	Delmarva Power & Light Co 1st Mtge Bd				1.F	250,000	79.425	198,562	250,000	250,000	0	0	0	0	4.270	4.270	JD	474	10,675	06/21/2018	06/15/2048
247109-F#-3	Delmarva Power & Light Co 1st Mtge Bd				1.F	500,000	61.811	309,053	500,000	500,000	0	0	0	0	3.060	3.060	FA	5,780	7,650	02/15/2022	02/15/2052
247109-F@-5	Delmarva Power & Light Co 1st Mtge Bd				1.F	1,500,000	64.674	970,106	1,500,000	1,500,000	0	0	0	0	3.240	3.240	MS	12,285	48,600	03/30/2021	03/30/2051
247361-ZT-8	Delta Airlines Nt			1	3.A FE	697,165	83.122	581,854	700,000	697,954	0	258	0	0	3.750	3.799	AO	4,594	26,250	10/21/2019	10/28/2029
24906P-AA-7	Dentsply Sirona Inc Nt			1	2.B FE	1,069,016	83.257	832,570	1,000,000	1,053,771	0	(6,851)	0	0	3.250	2.423	JD	2,708	32,500	09/24/2020	06/01/2030
250847-H*-4	Detroit Edison Gen & Refdg Mtge Bd 2011				1.E	736,849	99.418	695,926	700,000	702,822	0	(4,135)	0	0	4.310	3.688	MS	10,057	30,170	05/31/2013	09/01/2023
250847-EK-2	Detroit Edison Nt			1	1.F FE	587,310	79.217	396,085	500,000	583,074	0	(3,279)	0	0	3.950	2.813	JD	878	19,750	09/09/2021	06/15/2042
25156P-BA-0	Deutsche Telekom Fin Nt		D	2	2.B FE	998,750	94.794	947,940	1,000,000	999,440	0	126	0	0	3.600	3.615	JJ	16,200	36,000	01/09/2017	01/19/2027
Q3189*-AB-5	Dexus Funds Management Ltd Sr Gtd Nt Ser		D		1.G	300,000	95.848	287,544	300,000	300,000	0	0	0	0	3.560	3.560	JJ	5,103	10,680	07/09/2013	07/09/2025
Q3189*-AE-9	Dexus Funds Management Ltd Sr Gtd Nt Ser		D		1.G	1,000,000	98.495	984,953	1,000,000	1,000,000	0	0	0	0	4.630	4.630	FA	16,977	46,300	02/19/2014	02/19/2025
Q3189*-AK-5	Dexus Funds Management Ltd Sr Gtd Nt Ser		D		1.G	500,000	89.404	447,021	500,000	500,000	0	0	0	0	3.640	3.640	MN	1,567	18,200	11/30/2017	11/30/2029
23291K-AK-1	DH Europe Finance II Nt		D	1	1.G FE	365,220	76.071	380,355	500,000	365,513	0	293	0	0	3.400	5.286	MN	2,172	0	11/14/2022	11/15/2049
25245B-AA-5	Diageo Investment Corp Nt		D		1.G FE	989,544	88.160	881,600	1,000,000	991,322	0	282	0	0	4.250	4.317	MN	5,903	42,500	11/04/2015	05/11/2042
25243Y-AU-3	Diageo PLC Nt		D	2	1.G FE	319,981	99.333	347,666	350,000	348,816	0	3,578	0	0	2.625	3.688	AO	1,582	9,188	08/31/2013	04/29/2023
25434*-AB-9	Dimensional Fund Advisors LP Ser A Sr Nt				1.E PL	1,000,000	95.792	957,915	1,000,000	1,000,000	0	0	0	0	3.260	3.260	FA	12,316	32,600	02/15/2018	02/15/2025
25434*-AH-6	Dimensional Fund Advisors LP Sr Nt				1.E PL	1,200,000	72.354	868,247	1,200,000	1,200,000	0	0	0	0	2.880	2.880	JD	2,400	34,560	12/06/2021	12/06/2036
25466A-AE-1	Discover Bank Nt				2.B FE	149,553	95.318	142,977	150,000	149,858	0	41	0	0	4.250	4.282	MS	1,913	6,375	03/10/2014	03/13/2026
25466A-AJ-0	Discover Bank Nt			2	2.B FE	499,455	92.215	461,075	500,000	499,784	0	56	0	0	3.450	3.463	JJ	7,379	17,250	07/21/2016	07/27/2026
25466A-AP-6	Discover Bank Sr Nt			2	2.B FE	748,875	93.846	703,845	750,000	749,297	0	106	0	0	4.650	4.669	MS	10,463	34,875	09/10/2018	09/13/2028
256677-AH-8	Dollar General Nt			1	2.B FE	498,147	80.357	401,785	500,000	498,237	0	34	0	0	4.125	4.147	AO	5,042	20,625	04/01/2020	04/03/2050
256677-AE-5	Dollar General Sr Nt			2	2.B FE	1,310,472	95.477	1,241,201	1,300,000	1,304,847	0	(1,095)	0	0	3.875	3.774	AO	10,635	50,375	06/09/2017	04/15/2027
256677-AF-2	Dollar General Sr Nt			1	2.B FE	1,003,635	95.396	953,960	1,000,000	1,002,080	0	(360)	0	0	4.125	4.079	MN	6,875	41,250	04/10/2018	05/01/2028
256746-AK-4	Dollar Tree Inc Nt			1	2.B FE	200,896	67.613	135,226	200,000	200,876	0	(18)	0	0	3.375	3.351	JD	563	6,750	11/29/2021	12/01/2051
256746-AH-1	Dollar Tree Inc Sr Nt			1	2.B FE	999,150	95.827	958,270	1,000,000	999,523	0	78	0	0	4.200	4.210	MN	5,367	42,000	04/06/2018	05/15/2028
25746U-CY-3	Dominion Resources Sr Nt			1	2.B FE	500,000	95.370	476,850	500,000	500,000	0	0	0	0	4.250	4.250	JD	1,771	21,250	05/30/2018	06/01/2028
260003-AK-4	Dover Corp Nt			2	2.A FE	1,157,770	96.652	966,520	1,000,000	1,131,742	0	(4,794)	0	0	5.375	4.312	MS	17,917	53,750	12/13/2016	03/01/2041
260543-DD-2	Dow Chemical Co Nt			1	2.A FE	298,072	72.359	217,077	300,000	298,187	0	37	0	0	3.600	3.635	MN	1,380	10,800	08/17/2020	11/15/2050
260543-CK-7	Dow Chemical Co Sr Nt			2	2.A FE	1,045,430	90.778	907,780	1,000,000	1,033,834	0	(2,360)	0	0	4.250	3.876	AO	10,625	42,500	08/23/2017	10/01/2034
260543-CR-2	Dow Chemical Co Sr Nt			1	2.A FE	719,853	94.285	707,138	750,000	719,830	0	77	0	0	5.550	5.845	MN	3,584	34,688	10/19/2022	11/30/2048
26138E-AY-5	Dr Pepper Snapple Grp Nt			2	2.B FE	1,499,140	82.412	1,236,180	1,500,000	1,499,264	0	17	0	0	4.420	4.423	JD	2,947	66,300	03/20/2017	12/15/2046

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
23338V-AE-6	DTE Electric Co Nt			1	1.E FE	1,552,126	79.873	1,134,197	1,420,000	1,544,919	0	(3,981)	0	0	3.700	3.137	MS	15,470	52,540	03/22/2021	03/15/2045
233331-AZ-0	DTE Energy Company Sr Nt			2	2.B FE	997,360	93.431	934,310	1,000,000	998,768	0	265	0	0	3.800	3.832	MS	11,189	38,000	03/08/2017	03/15/2027
26441C-AP-0	Duke Energy Corp Nt			1	2.B FE	630,445	88.508	442,540	500,000	623,294	0	(3,684)	0	0	4.800	3.245	JD	1,067	24,000	01/07/2021	12/15/2045
26439X-AC-7	Duke Energy Field Svcs Nt				2.C FE	1,149,408	110.697	996,273	900,000	1,039,765	0	(14,347)	0	0	8.125	5.595	FA	27,422	73,125	05/31/2013	08/16/2030
26444H-AN-1	Duke Energy Florida LLC Nt			1	1.F FE	801,138	106.873	854,984	800,000	801,133	0	(5)	0	0	5.950	5.940	MN	6,743	0	11/07/2022	11/15/2052
263901-AD-2	Duke Energy Indiana Inc 1st Mtg Nt			1	1.F FE	1,965,895	81.129	1,622,580	2,000,000	1,970,035	0	984	0	0	4.200	4.315	MS	24,733	84,000	08/01/2018	03/15/2042
26442E-AG-5	Duke Energy Ohio Sr Nt			1	1.F FE	499,630	82.111	410,555	500,000	499,671	0	7	0	0	4.300	4.304	FA	8,958	21,500	01/04/2019	02/01/2049
26078J-AE-0	DuPont de Nemours Inc Sr Nt			1	2.A FE	2,215,306	96.421	1,928,420	2,000,000	2,189,942	0	(9,037)	0	0	5.319	4.434	MN	13,593	106,380	02/03/2020	11/15/2038
266233-AH-8	Duquesne Light Holdings Nt			1	2.C FE	500,000	79.670	398,350	500,000	500,000	0	0	0	0	2.532	2.532	AO	3,165	12,660	09/17/2020	10/01/2030
Q3080#-AC-9	DWPF Finance Pty Ltd Ser C Sr Gtd Nt		D		1.F	500,000	89.473	447,366	500,000	500,000	0	0	0	0	4.290	4.290	MN	2,324	21,450	05/22/2018	05/22/2033
267475-AD-3	Dycom Industries Inc Nt			2	3.C FE	101,125	87.039	87,039	100,000	100,773	0	(215)	0	0	4.500	4.245	AO	950	4,500	04/23/2021	04/15/2029
277432-AP-5	Eastman Chemical Nt			2	2.B FE	1,547,030	82.541	1,238,115	1,500,000	1,542,827	0	(1,226)	0	0	4.650	4.439	AO	14,725	69,750	08/22/2019	10/15/2044
277432-AW-0	Eastman Chemical Sr Nt			1	2.B FE	594,756	94.876	569,256	600,000	596,649	0	483	0	0	4.500	4.609	JD	2,250	27,000	10/30/2018	12/01/2028
278062-AD-6	Eaton Corp Nt				2.A FE	1,453,015	92.334	1,385,010	1,500,000	1,468,853	0	2,481	0	0	4.000	4.259	MN	9,833	60,000	09/17/2015	11/02/2032
278865-BE-9	Ecolab Inc Nt			1	1.G FE	999,060	99.342	993,420	1,000,000	999,278	0	82	0	0	4.800	4.812	MS	12,933	48,000	03/20/2020	03/24/2030
268317-AP-9	Electricite De France Nt		D	2	2.A FE	979,020	84.538	845,380	1,000,000	984,389	0	860	0	0	4.750	4.916	AO	10,292	47,500	10/07/2015	10/13/2035
94973V-BK-2	Elevance Health Nt			2	2.B FE	1,005,510	90.080	900,800	1,000,000	1,004,825	0	(133)	0	0	4.650	4.614	FA	17,567	46,500	01/27/2017	08/15/2044
94973V-BL-0	Elevance Health Nt			1	2.B FE	828,708	84.067	756,603	900,000	828,901	0	193	0	0	4.850	5.359	FA	16,490	12,125	11/02/2022	08/15/2054
94973V-BF-3	Elevance Health Sr Nt				2.B FE	1,127,485	94.855	948,550	1,000,000	1,115,843	0	(3,418)	0	0	5.100	4.255	JJ	23,517	51,000	09/24/2019	01/15/2044
286857-B*-7	Elizabethtown Gas Company 1st Mtge Bd Se				1.G	500,000	84.291	421,456	500,000	500,000	0	0	0	0	4.290	4.290	JD	655	21,450	12/20/2018	12/20/2038
286857-B@-5	Elizabethtown Gas Company 1st Mtge Bd Se				1.G	1,500,000	80.677	1,210,157	1,500,000	1,500,000	0	0	0	0	4.370	4.370	JD	2,003	65,550	12/20/2018	12/20/2048
292480-AL-4	Enable Midstream Partners LP Sr Nt			1	2.C FE	198,394	96.200	192,400	200,000	199,041	0	152	0	0	4.950	5.053	MN	1,265	9,900	05/07/2018	05/15/2028
29250R-AG-1	Enbridge Energy Partners Nt		A		2.A FE	711,308	97.589	634,329	650,000	692,523	0	(2,453)	0	0	6.300	5.544	JD	1,820	40,950	05/31/2013	12/15/2034
29250N-AJ-4	Enbridge Inc Nt		A	1	2.A FE	1,152,200	83.190	831,900	1,000,000	1,142,956	0	(4,562)	0	0	4.500	3.527	JD	2,625	45,000	06/24/2021	06/10/2044
29250N-BC-8	Enbridge Inc Nt		A	1	2.C FE	500,000	90.422	452,110	500,000	500,000	0	0	0	0	5.750	5.750	JJ	13,257	28,750	07/06/2020	07/15/2080
29252B-AA-7	Enbridge Southern Lights LLC Sr Nt				1.G PL	1,281,333	91.624	1,174,006	1,281,333	1,281,333	0	0	0	0	3.980	3.980	JD	142	50,997	08/18/2014	06/30/2040
D3003*-AD-9	EnBW Energie B-W AG Sr Nt		D		2.A Z	900,000	107.693	969,233	900,000	900,000	0	0	0	0	6.740	6.740	MN	8,762	0	11/09/2022	11/09/2034
29278G-BA-5	Enel Finance International NV Nt		D	1	2.A FE	491,650	106.352	531,760	500,000	491,773	0	123	0	0	7.500	7.743	AO	8,021	0	10/07/2022	10/14/2032
29272W-AF-6	Energizer Holdings Inc Nt			1	4.B FE	151,125	95.169	142,754	150,000	150,947	0	(178)	0	0	6.500	6.307	JD	27	7,908	03/03/2022	12/31/2027
29273V-AQ-3	Energy Transfer Nt			1	2.C FE	199,782	97.836	195,672	200,000	199,782	0	0	0	0	5.750	5.762	FA	543	0	12/05/2022	02/15/2033
29279F-AA-7	Energy Transfer Operating LP Sr Nt			1	2.C FE	592,138	93.571	561,426	600,000	592,152	0	14	0	0	6.250	6.352	AO	7,917	25,000	11/28/2022	04/15/2049
29278N-AF-0	Energy Transfer Partners Sr Nt			1	2.C FE	249,548	96.868	242,170	250,000	249,728	0	42	0	0	4.950	4.973	JD	550	12,375	06/05/2018	06/15/2028
29275Y-AB-8	Enersys Nt			2	3.C FE	15,000	99.594	14,939	15,000	15,000	0	0	0	0	5.000	5.000	AO	127	750	04/09/2015	04/30/2023
29362U-AD-6	Entegris Inc Nt			1	3.B FE	100,625	81.425	81,425	100,000	100,475	0	(100)	0	0	3.625	3.506	MN	604	3,625	06/10/2021	05/01/2029
29364D-AU-4	Entergy Arkansas Nt			2	1.F FE	199,342	96.082	192,164	200,000	199,762	0	68	0	0	3.500	3.539	AO	1,750	7,000	01/05/2016	04/01/2026
29366W-AB-2	Entergy Mississippi LLC Nt			1	1.F FE	1,013,770	72.121	721,210	1,000,000	1,013,314	0	(277)	0	0	3.500	3.426	JD	2,917	35,000	03/09/2021	06/01/2051
293791-AF-6	Enterprise Products Nt				2.A FE	622,945	109.629	548,145	500,000	577,672	0	(5,771)	0	0	6.875	4.915	MS	11,458	34,375	05/31/2013	03/01/2033
29379V-BN-2	Enterprise Products Partners Jr Sub Nt			2	2.C FE	500,000	80.575	402,875	500,000	500,000	0	0	0	0	5.250	5.250	FA	9,844	26,250	02/01/2018	08/16/2077
29379V-BE-2	Enterprise Products Partners Nt			2	2.A FE	996,810	97.297	972,970	1,000,000	999,232	0	342	0	0	3.750	3.788	FA	14,167	37,500	10/02/2014	02/15/2025
29379V-BQ-5	Enterprise Products Partners Nt			1	2.A FE	908,130	80.366	656,590	817,000	904,953	0	(2,204)	0	0	4.250	3.587	FA	13,117	34,723	09/07/2021	02/15/2048
29379V-BW-2	Enterprise Products Partners Nt			1	2.A FE	997,920	79.163	791,630	1,000,000	998,075	0	38	0	0	4.200	4.212	JJ	17,617	42,000	06/24/2019	01/31/2050
P4001*-AE-4	Envases Universales de Mexico Ser E Sr N		D		2.C PL	1,500,000	83.590	1,253,851	1,500,000	1,500,000	0	0	0	0	3.710	3.710	FA	21,951	53,891	02/09/2021	02/09/2033

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 Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
26875P-AN-1	EOG Resources Inc Nt			2	1.G FE	497,855	89.592	447,960	500,000	498,504	0	94	0	0	3.900	3.931	AO	4,875	19,500	03/12/2015	04/01/2035
26875P-AP-6	EOG Resources Inc Nt			2	1.G FE	1,048,467	98.147	1,030,544	1,050,000	1,049,466	0	162	0	0	4.150	4.168	JJ	20,093	43,575	01/11/2016	01/15/2026
26875P-AQ-4	EOG Resources Inc Sr Nt			2	1.G FE	784,166	95.380	686,736	720,000	769,318	0	(2,897)	0	0	5.100	4.384	JJ	16,932	36,720	04/25/2017	01/15/2036
26884U-AD-1	EPR Properties Sr Nt			2	2.C FE	995,934	87.653	876,530	1,000,000	997,988	0	403	0	0	4.500	4.551	JD	3,750	45,000	05/16/2017	06/01/2027
294429-AL-9	Equifax Nt			2	2.B FE	724,328	92.880	696,600	750,000	739,575	0	2,815	0	0	3.250	3.687	JD	2,031	24,375	02/02/2017	06/01/2026
85771P-AX-0	Equinor ASA Nt		D		1.D FE	1,988,000	97.517	1,950,340	2,000,000	1,997,465	0	1,303	0	0	3.250	3.321	MN	9,208	65,000	11/03/2014	11/10/2024
85771P-AC-6	Equinor ASA Sr Nt		D	1	1.D FE	1,003,731	98.838	840,123	850,000	979,146	0	(5,016)	0	0	5.100	3.900	FA	16,136	43,350	08/30/2017	08/17/2040
26884T-AN-2	ERAC USA Finance LLC Nt			2	2.A FE	1,492,830	81.727	1,225,905	1,500,000	1,496,974	0	(223)	0	0	4.500	4.495	FA	25,500	67,500	11/25/2019	02/15/2045
26884T-AP-7	ERAC USA Finance LLC Nt			2	2.A FE	1,005,470	95.708	957,080	1,000,000	1,001,917	0	(679)	0	0	3.800	3.723	MN	6,333	38,000	04/06/2017	11/01/2025
26884T-AR-3	ERAC USA Finance LLC Nt			2	2.A FE	398,696	92.883	371,532	400,000	399,461	0	127	0	0	3.300	3.337	JD	1,100	13,200	05/23/2016	12/01/2026
F3152*-AN-4	Ermewa Holding Sec Sr Nt				2.A PL	1,000,000	83.481	834,814	1,000,000	1,000,000	0	0	0	0	3.390	3.390	JJ	11,300	0	09/01/2022	07/10/2032
03842*-BY-1	Essential Utilities First Mortgage Bd				1.E	500,000	58.012	290,060	500,000	500,000	0	0	0	0	2.850	2.850	JD	1,188	14,250	11/20/2020	12/01/2053
G3198@-AB-3	Essentra plc Sr Nt Ser B		D		2.C Z	1,000,000	96.099	960,993	1,000,000	1,000,000	0	0	0	0	4.580	4.580	MN	4,071	45,800	11/29/2017	11/29/2027
29717P-AP-2	Essex Portfolio LP Nt			2	2.A FE	1,272,093	96.502	1,230,401	1,275,000	1,274,263	0	310	0	0	3.500	3.527	AO	11,156	44,625	05/08/2015	04/01/2025
29717P-AQ-0	Essex Portfolio LP Nt			2	2.A FE	223,619	94.125	211,781	225,000	224,494	0	143	0	0	3.375	3.448	AO	1,603	7,594	04/04/2016	04/15/2026
29736R-AF-7	Estee Lauder Co Inc Nt			1	1.E FE	551,515	78.468	392,340	500,000	548,498	0	(1,785)	0	0	3.700	3.040	FA	6,989	18,500	04/09/2021	08/15/2042
26923*-AA-7	ET NOAA Building LLC Sr Sec Nt				1.B PL	440,890	91.890	405,134	440,890	440,890	0	0	0	0	4.210	4.247	MON	825	18,561	12/14/2017	11/15/2030
Q3629#-AH-6	ETSA Utilities Finance Pty Ltd Gtd Sr Nt		D		1.G	1,500,000	94.790	1,421,850	1,500,000	1,500,000	0	0	0	0	3.740	3.740	MS	17,297	56,100	09/10/2014	09/10/2026
Q3629#-AN-3	ETSA Utilities Finance Pty Ltd Gtd Sr Nt		D		1.G	1,500,000	85.249	1,278,732	1,500,000	1,500,000	0	0	0	0	3.310	3.310	FA	19,446	49,650	08/10/2016	08/10/2031
485134-BR-0	Evergy Inc Nt			1	1.F FE	1,176,400	81.652	816,520	1,000,000	1,168,340	0	(4,413)	0	0	4.200	3.208	MS	12,367	42,000	02/23/2021	03/15/2048
95709T-AH-3	Evergy Inc Nt			1	1.F FE	572,102	83.527	417,635	500,000	564,912	0	(2,510)	0	0	4.125	3.196	MS	6,875	20,625	01/15/2020	03/01/2042
485134-BM-1	Evergy Inc Sr Nt			1	1.F FE	274,180	95.978	239,945	250,000	271,420	0	(737)	0	0	5.300	4.601	AO	3,313	13,250	12/17/2018	10/01/2041
30042*-AB-3	Eversource Gas Mortgage Bonds Ser B				1.F	1,000,000	60.052	600,518	1,000,000	1,000,000	0	0	0	0	2.920	2.920	AO	7,300	29,362	09/29/2021	10/01/2051
Q3647#-AC-5	Evolution Mining Finance Sr Nt Ser C		D		2.C PL	500,000	82.526	412,630	500,000	500,000	0	0	0	0	3.060	3.060	FA	5,823	7,694	02/14/2022	02/14/2031
Q3647#-AB-7	Evolution Mining Finance Sr Nt Series B		D		2.C PL	600,000	81.760	490,557	600,000	600,000	0	0	0	0	3.170	3.170	MN	2,800	19,020	11/08/2021	11/08/2031
30161N-AY-7	Exelon Corp Nt			1	2.B FE	998,860	88.107	881,070	1,000,000	998,933	0	19	0	0	4.700	4.707	AO	9,922	47,000	03/30/2020	04/15/2050
30225V-B*-7	Extra Space Storage Inc Sr Nt				2.B	500,000	83.965	419,824	500,000	500,000	0	0	0	0	3.480	3.480	FA	6,090	17,400	08/25/2020	08/25/2030
30231G-AW-2	Exxon Mobil Corp Nt			2	1.D FE	500,000	85.327	426,635	500,000	500,000	0	0	0	0	4.114	4.114	MS	6,857	20,570	02/29/2016	03/01/2046
30231G-BF-8	Exxon Mobil Corp Nt			1	1.D FE	2,349,521	90.265	2,256,625	2,500,000	2,350,158	0	1,187	0	0	4.227	4.729	MS	29,941	42,270	09/26/2022	03/19/2040
314211-A*-4	Federated Hermes Inc Federated Hermes, I				1.G PL	900,000	83.598	752,378	900,000	900,000	0	0	0	0	3.290	3.290	MS	8,554	14,805	03/17/2022	03/17/2032
31428X-AX-4	FedEx Corp Nt				2.B FE	1,542,791	94.883	1,423,245	1,500,000	1,529,580	0	(2,022)	0	0	4.900	4.668	JJ	33,892	73,500	06/05/2015	01/15/2034
31428X-BE-5	FedEx Corp Nt			2	2.B FE	942,673	84.881	640,003	754,000	935,827	0	(5,474)	0	0	4.750	3.228	MN	4,576	35,815	09/24/2021	11/15/2045
31428X-CE-4	FedEx Corp Nt			1	2.B FE	528,210	71.835	359,175	500,000	526,631	0	(1,127)	0	0	3.250	2.867	MN	2,076	16,250	07/26/2021	05/15/2041
314890-AD-6	Ferguson Finance PLC Nt		D	1	2.B FE	501,313	91.311	456,555	500,000	501,235	0	(78)	0	0	4.650	4.616	AO	4,585	11,625	04/13/2022	04/20/2032
31620M-AU-0	Fidelity National Info Svc Inc Nt			2	2.B FE	590,580	78.025	468,150	600,000	591,668	0	192	0	0	4.500	4.597	FA	10,200	27,000	08/11/2016	08/15/2046
31620M-BU-9	Fidelity National Info Svc Inc Nt			1	2.B FE	993,950	69.305	693,050	1,000,000	994,361	0	227	0	0	3.100	3.141	MS	10,333	31,000	02/23/2021	03/01/2041
31620M-BZ-8	Fidelity National Info Svc Inc Nt			1	2.B FE	199,912	91.844	183,688	200,000	199,913	0	1	0	0	5.625	5.628	JJ	5,250	0	07/06/2022	07/15/2052
316773-CP-3	Fifth Third Bank Nt			2	2.B FE	745,275	98.983	742,373	750,000	749,419	0	534	0	0	4.300	4.377	JJ	14,781	32,250	01/09/2014	01/16/2024
318069-B@-9	Finning International Inc Ser E		A		2.A FE	1,153,083	96.518	1,061,695	1,100,000	1,119,572	0	(4,137)	0	0	4.530	4.070	AO	12,181	49,830	05/31/2013	04/03/2027
Q3793#-AB-9	First Gas Limited Sr Sec Nt Series 2020B		D		2.B FE	600,000	74.598	447,590	600,000	600,000	0	0	0	0	2.420	2.420	MS	3,953	14,520	03/23/2021	03/23/2033
337358-BA-2	First Union Nt				2.B FE	2,310,534	112.491	2,024,838	1,800,000	2,155,192	0	(20,091)	0	0	7.500	5.295	AO	28,500	135,000	05/31/2013	04/15/2035
337932-AC-1	FirstEnergy Corp Nt				3.A FE	790,104	112.625	788,375	700,000	755,746	0	(4,596)	0	0	7.375	6.194	MN	6,597	51,625	05/31/2013	11/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
337932-AH-0	FirstEnergy Corp Sr Nt			2	3.A FE	299,001	93.269	279,807	300,000	299,505	0	98	0	0	3.900	3.940	JJ	5,395	13,200	06/19/2017	07/15/2027
337738-AV-0	Fiserv Nt			1	2.B FE	496,940	81.747	408,735	500,000	497,131	0	56	0	0	4.400	4.437	JJ	11,000	22,000	06/10/2019	07/01/2049
302445-AE-1	Flir Systems Inc Nt			1	2.C FE	511,701	80.915	404,575	500,000	509,119	0	(1,143)	0	0	2.500	2.227	FA	5,208	12,500	09/11/2020	08/01/2030
341081-FD-4	Florida Pwr & Lt 1st Lien Nt			1	1.E FE	580,350	100.308	501,540	500,000	569,044	0	(2,627)	0	0	5.250	4.137	FA	10,938	26,250	05/07/2018	02/01/2041
341081-FG-7	Florida Pwr & Lt Nt			1	1.E FE	740,017	86.592	532,541	615,000	734,309	0	(4,763)	0	0	4.050	2.730	JD	2,076	24,908	10/14/2021	06/01/2042
343498-AB-7	Flowers Foods Inc Sr Nt			2	2.B FE	993,745	93.724	937,240	1,000,000	997,202	0	686	0	0	3.500	3.580	AO	8,750	35,000	08/09/2017	10/01/2026
34355J-AB-4	Flowserve Corporation Nt			1	2.C FE	997,270	75.164	751,640	1,000,000	997,545	0	232	0	0	2.800	2.831	JJ	12,911	22,711	09/09/2021	01/15/2032
302491-AV-7	FMC Corp Nt			1	2.C FE	502,493	79.731	398,655	500,000	502,355	0	(47)	0	0	4.500	4.469	AO	5,625	22,500	09/17/2019	10/01/2049
Q3920#-AG-4	Fonterra Co-operative Grp Ltd Sr Nt Ser		D		1.G FE	1,000,000	94.408	944,082	1,000,000	1,000,000	0	0	0	0	3.400	3.400	MS	9,067	34,000	09/25/2014	09/25/2026
Q3920#-AH-2	Fonterra Co-operative Grp Ltd Sr Nt Ser		D		1.G	1,000,000	91.190	911,900	1,000,000	1,000,000	0	0	0	0	3.550	3.550	MS	9,467	35,500	09/25/2014	09/25/2029
34490@-AE-4	Football Club (NFL) Ser 2020 XI E Trust				1.F FE	1,477,553	83.329	1,166,612	1,400,000	1,472,309	0	(4,597)	0	0	3.530	3.036	OCT	12,080	50,106	10/27/2021	10/05/2035
345370-CQ-1	Ford Motor Company Nt				3.B FE	1,001,280	71.824	718,240	1,000,000	1,001,160	0	(34)	0	0	4.750	4.741	JJ	21,903	47,500	10/31/2016	01/15/2043
345370-CR-9	Ford Motor Company Nt			2	3.B FE	510,210	94.912	474,560	500,000	504,479	0	(1,098)	0	0	4.346	4.083	JD	1,388	21,730	03/24/2017	12/08/2026
34959J-AH-1	Fortive Corp Nt			1	2.B FE	606,810	77.728	388,640	500,000	600,222	0	(2,968)	0	0	4.300	3.076	JD	956	21,500	09/23/2020	06/15/2046
34964C-AE-6	Fortune Brands Home & Sec Inc Nt			1	2.B FE	499,150	86.872	434,360	500,000	499,401	0	79	0	0	3.250	3.270	MS	4,785	16,250	09/09/2019	09/15/2029
34964C-AG-1	Fortune Brands Home & Sec Inc Nt			1	2.B FE	489,040	75.246	376,230	500,000	489,174	0	134	0	0	4.500	4.636	MS	6,000	11,250	03/22/2022	03/25/2052
34984V-AC-4	Forum Energy Technologies Nt			1	5.B FE	30,761	106.380	80,132	75,326	43,840	0	6,670	0	0	9.000	34.739	AO	1,695	6,779	10/01/2020	08/04/2025
354613-AK-7	Franklin Resources Inc Nt				1.F FE	1,497,405	95.324	1,429,860	1,500,000	1,499,352	0	276	0	0	2.850	2.870	MS	10,806	42,750	03/25/2015	03/30/2025
354613-AM-3	Franklin Resources Inc Nt			1	1.F FE	492,155	62.214	311,070	500,000	492,383	0	165	0	0	2.950	3.030	FA	5,695	14,750	08/06/2021	08/12/2051
35671D-BC-8	Freeport McMoran Nt			1	2.C FE	599,375	90.204	451,020	500,000	596,481	0	(2,894)	0	0	5.450	4.022	MS	8,024	27,250	01/27/2022	03/15/2043
35805B-AE-8	Fresenius Med Care III Nt			1	2.C FE	247,988	75.401	188,503	250,000	248,258	0	167	0	0	3.000	3.090	JD	625	7,500	05/12/2021	12/01/2031
D2736#-AU-3	Fritz Draxlmaier GmbH & Co KG Ser S Sr N		D		2.C PL	500,000	96.259	481,296	500,000	500,000	0	0	0	0	4.870	4.870	JJ	10,552	26,100	07/25/2019	07/25/2029
364760-AP-3	GAP Stores Inc Nt			1	3.C FE	101,375	70.540	70,540	100,000	101,049	0	(259)	0	0	3.625	3.325	AO	906	3,665	09/15/2021	10/01/2029
366651-AG-2	Gartner Inc Nt			2	3.A FE	100,313	87.872	87,872	100,000	100,222	0	(60)	0	0	3.625	3.556	JD	161	3,625	06/18/2021	06/15/2029
361448-BH-5	GATX Capital Corp Nt			2	2.B FE	749,580	60.280	452,100	750,000	749,580	0	0	0	0	3.100	3.103	JD	1,938	23,250	02/01/2021	06/01/2051
361448-AZ-6	GATX Capital Corp Sr Nt			2	2.B FE	846,584	93.486	794,631	850,000	848,432	0	334	0	0	3.850	3.898	MS	8,272	32,725	03/01/2017	03/30/2027
361448-BE-2	GATX Capital Corp Sr Nt			1	2.B FE	998,360	95.226	952,260	1,000,000	998,984	0	137	0	0	4.700	4.719	AO	11,750	47,000	01/29/2019	04/01/2029
36164Q-NA-2	GE Capital Intl Funding Sr Nt				2.B FE	1,018,790	92.485	924,850	1,000,000	1,015,926	0	(913)	0	0	4.418	4.256	MN	5,645	44,180	08/20/2019	11/15/2035
36267V-AL-7	GE Healthcare Holdings LLC Nt			1	2.B FE	100,000	107.650	107,650	100,000	100,000	0	0	0	0	6.377	6.377	MN	691	0	11/09/2022	11/22/2052
369550-BJ-6	General Dynamics Corp Nt			1	1.G FE	295,590	89.026	267,078	300,000	295,804	0	79	0	0	4.250	4.338	AO	3,188	12,750	03/23/2020	04/01/2050
370334-CG-7	General Mills Inc Sr Nt			1	2.B FE	499,198	96.815	484,075	500,000	499,535	0	77	0	0	4.200	4.220	AO	4,317	21,000	04/19/2018	04/17/2028
370334-CH-5	General Mills Inc Sr Nt			1	2.B FE	472,915	88.633	443,165	500,000	476,816	0	992	0	0	4.550	4.987	AO	4,676	22,750	10/03/2018	04/17/2038
370334-CJ-1	General Mills Inc Sr Nt			1	2.B FE	299,519	89.637	268,911	300,000	299,558	0	9	0	0	4.700	4.710	AO	2,898	14,100	04/19/2018	04/17/2048
37045V-AF-7	General Motors Co Sr Nt				2.C FE	535,653	92.820	464,100	500,000	533,215	0	(728)	0	0	6.250	5.698	AO	7,726	21,875	04/19/2022	10/02/2043
37045V-AH-3	General Motors Co Sr Nt				2.C FE	981,270	86.479	864,790	1,000,000	985,517	0	831	0	0	5.000	5.161	AO	12,500	50,000	04/10/2017	04/01/2035
37045V-AN-0	General Motors Co Sr Nt			2	2.C FE	501,455	94.181	470,905	500,000	500,795	0	(157)	0	0	4.200	4.161	AO	5,250	21,000	01/31/2018	10/01/2027
37045X-AS-5	General Motors Finl Co Nt			2	2.C FE	766,549	97.093	728,198	750,000	754,091	0	(2,157)	0	0	4.000	3.684	JJ	13,833	30,000	08/16/2016	01/15/2025
372460-AA-3	Genuine Parts Co Nt			1	2.B FE	495,345	77.241	386,205	500,000	496,280	0	435	0	0	1.875	1.978	MN	1,563	9,375	10/27/2020	11/01/2030
375558-BJ-1	Gilead Sciences Inc Nt			1	2.A FE	446,176	88.549	354,196	400,000	439,166	0	(2,379)	0	0	4.000	3.089	MS	5,333	16,000	12/12/2019	09/01/2036
375558-BF-9	Gilead Sciences Inc Sr Nt			2	2.A FE	1,008,460	96.521	965,210	1,000,000	1,003,165	0	(1,002)	0	0	3.650	3.536	MS	12,167	36,500	03/24/2017	03/01/2026
377372-AE-7	Glaxosmithkline Capital Inc Nt			1	1.F FE	1,009,545	113.133	1,074,764	950,000	1,009,164	0	(381)	0	0	6.375	5.758	MN	7,739	30,281	11/01/2022	05/15/2038
378272-AY-4	Glencore Xstrata PLC Nt			1	2.A FE	497,850	81.428	407,140	500,000	498,305	0	198	0	0	2.500	2.549	MS	4,167	12,500	08/24/2020	09/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
378272-BC-1	Glencore Xstrata PLC Nt			1	2.A FE	1,006,320	72.112	721,120	1,000,000	1,006,118	0	(121)	0	0	3.875	3.839	AO	6,889	38,750	04/21/2021	04/27/2051
37940X-AC-6	Global Payments Inc Nt			1	2.C FE	570,730	71.651	358,255	500,000	568,891	0	(1,619)	0	0	4.150	3.354	FA	7,839	20,750	11/05/2021	08/15/2049
37940X-AR-3	Global Payments Inc Nt			1	2.C FE	484,929	90.385	451,925	500,000	484,986	0	57	0	0	5.950	6.171	FA	10,660	0	09/12/2022	08/15/2052
891906-AF-6	Global Payments Inc Sr Nt			1	2.C FE	751,706	92.862	696,465	750,000	751,017	0	(166)	0	0	4.450	4.421	JD	2,781	33,375	05/10/2018	06/01/2028
891027-AS-3	Globe Life Inc Sr Nt			1	2.A FE	498,185	97.092	485,460	500,000	498,858	0	172	0	0	4.550	4.596	MS	6,699	22,750	09/25/2018	09/15/2028
38141G-XA-7	Goldman Sachs Group Inc Nt			1	1.F FE	1,133,221	86.846	781,614	900,000	1,111,127	0	(11,152)	0	0	4.411	2.550	AO	7,499	39,699	01/20/2021	04/23/2039
38141G-YC-2	Goldman Sachs Group Inc Nt			1	1.F FE	514,075	72.472	362,360	500,000	513,426	0	(543)	0	0	3.210	3.018	AO	3,076	16,050	10/18/2021	04/22/2042
38141G-WB-6	Goldman Sachs Group Inc Sr Nt			2	2.A FE	1,026,850	95.182	951,820	1,000,000	1,010,766	0	(3,271)	0	0	3.850	3.477	JJ	16,576	38,500	09/12/2017	01/26/2027
38148Y-AA-6	Goldman Sachs Group Inc Sr Nt			1	2.A FE	500,000	82.613	413,065	500,000	500,000	0	0	0	0	4.017	4.017	AO	3,403	20,085	10/24/2017	10/31/2038
38242#-AE-4	Goodman North American Partner Sr Nt Ser				2.B PL	800,000	72.680	581,438	800,000	800,000	0	0	0	0	2.760	2.760	JJ	10,733	11,040	01/06/2022	01/06/2034
382550-BF-7	Goodyear Tire & Rubber Nt			2	3.C FE	303,250	94.324	282,972	300,000	300,703	0	(471)	0	0	5.000	4.826	MN	1,292	15,000	02/28/2017	05/31/2026
382550-BG-5	Goodyear Tire & Rubber Nt			2	3.C FE	99,375	91.473	91,473	100,000	99,700	0	63	0	0	4.875	4.955	MS	1,435	4,875	03/15/2017	03/15/2027
Q3971@-AG-4	GPT RE Limited Ser G Gtd Sr Nt		D		1.F	500,000	89.282	446,412	500,000	500,000	0	0	0	0	3.630	3.630	JD	555	18,150	12/20/2017	12/20/2029
Q3971@-AH-2	GPT RE Limited Ser H Gtd Sr Nt		D		1.F	1,000,000	85.948	859,477	1,000,000	1,000,000	0	0	0	0	3.780	3.780	JD	1,155	37,800	12/20/2017	12/20/2032
Q3973#-AC-9	GPT Wholesale Office Fund Ser C Gtd Sr N		D		1.G YE	200,000	91.583	183,167	200,000	200,000	0	0	0	0	4.400	4.400	FA	3,520	8,800	02/07/2019	02/07/2032
Q3973#-AD-7	GPT Wholesale Office Fund Ser D Gtd Sr N		D		1.G	300,000	90.385	271,154	300,000	300,000	0	0	0	0	4.500	4.500	FA	5,400	13,500	02/07/2019	02/07/2034
38869A-AA-5	Graphic Packaging Nt			1	3.B FE	101,500	94.125	94,125	100,000	101,303	0	(197)	0	0	4.750	4.414	JJ	2,190	2,375	03/30/2022	07/15/2027
38869A-AD-9	Graphic Packaging Nt			1	3.B FE	100,875	85.068	85,068	100,000	100,771	0	(90)	0	0	3.750	3.617	FA	1,563	2,625	11/12/2021	02/01/2030
39121J-C#-5	Great River Energy First Mtg Nt Sr 2020A				1.G	500,000	78.505	392,525	500,000	500,000	0	0	0	0	3.250	3.250	AO	3,431	16,250	08/20/2020	10/15/2045
40049J-AV-9	Grupo Televisa S.A. Nt		D		2.A FE	946,472	101.637	792,769	780,000	817,839	0	(16,002)	0	0	6.625	4.299	MS	14,785	51,675	08/31/2013	03/18/2025
362320-BA-0	GTE Corp Nt				2.A FE	58,830	106.739	53,370	50,000	53,975	0	(638)	0	0	6.940	5.200	AO	733	3,470	08/31/2013	04/15/2028
402740-AD-6	Gulfstream Natural Gas System Nt			2	2.B FE	1,004,328	96.798	967,980	1,000,000	1,001,280	0	(477)	0	0	4.600	4.545	MS	13,544	46,000	09/22/2015	09/15/2025
359694-AB-2	H.B. Fuller Co Sr Nt			2	3.C FE	309,126	92.250	276,750	300,000	304,139	0	(976)	0	0	4.000	3.616	FA	4,533	12,000	06/08/2017	02/15/2027
406216-BJ-9	Halliburton Co Nt			2	2.A FE	1,057,730	92.953	929,530	1,000,000	1,044,229	0	(2,645)	0	0	4.850	4.383	MN	6,197	48,500	05/10/2017	11/15/2035
406216-BK-6	Halliburton Co Nt			2	2.A FE	1,009,092	88.887	888,870	1,000,000	1,007,911	0	(192)	0	0	5.000	4.941	MN	6,389	50,000	11/06/2015	11/15/2045
406216-BL-4	Halliburton Co Nt			1	2.A FE	499,870	86.014	430,070	500,000	499,903	0	12	0	0	2.920	2.923	MS	4,867	14,600	02/19/2020	03/01/2030
410345-AJ-1	HanesBrands Inc Nt			2	3.C FE	112,249	96.853	107,507	111,000	111,257	0	(213)	0	0	4.625	4.417	MN	656	5,134	11/24/2017	05/15/2024
410345-AL-6	HanesBrands Inc Nt			2	3.C FE	200,000	89.357	178,714	200,000	200,000	0	0	0	0	4.875	4.875	MN	1,246	9,750	04/27/2017	05/15/2026
41242*-BD-3	Hardwood Funding LLC Sr Nt Ser BB				1.G FE	1,000,000	90.027	900,267	1,000,000	1,000,000	0	0	0	0	3.670	3.670	JD	2,447	36,700	02/29/2016	06/07/2031
41242*-BH-4	Hardwood Funding LLC Sr Nt Ser FF				1.G FE	1,000,000	88.901	889,010	1,000,000	1,000,000	0	0	0	0	3.680	3.680	JD	2,453	36,800	06/07/2017	06/07/2032
41242*-BJ-0	Hardwood Funding LLC Sr Nt Ser GG				1.G FE	500,000	87.799	438,996	500,000	500,000	0	0	0	0	3.700	3.700	JD	1,233	18,500	06/07/2018	06/07/2033
41242*-AX-0	Hardwood Funding LLC Sr Nt Ser V				1.G FE	1,000,000	95.514	955,141	1,000,000	1,000,000	0	0	0	0	3.130	3.130	JD	2,087	31,300	04/02/2015	06/07/2025
418056-AZ-0	Hasbro Inc Nt			2	2.B FE	299,040	89.106	267,318	300,000	299,300	0	87	0	0	3.900	3.939	MN	1,365	11,700	11/13/2019	11/19/2029
418056-AU-1	Hasbro Inc Sr Nt			2	2.C FE	267,985	85.614	214,035	250,000	265,891	0	(445)	0	0	5.100	4.622	MN	1,629	12,750	10/24/2017	05/15/2044
418056-AV-9	Hasbro Inc Sr Nt			2	2.B FE	499,370	92.699	463,495	500,000	499,677	0	62	0	0	3.500	3.515	MS	5,153	17,500	09/08/2017	09/15/2027
419866-J@-8	Hawaiian Elec Ser 2020D Sr Nt				2.A	300,000	70.117	210,351	300,000	300,000	0	0	0	0	3.280	3.280	JD	27	9,840	01/14/2021	12/30/2040
404119-BN-8	HCA Inc Nt				2.C FE	100,875	99.459	99,459	100,000	100,167	0	(132)	0	0	5.000	4.855	MS	1,472	5,000	11/18/2016	03/15/2024
404119-BU-2	HCA Inc Nt			2	2.C FE	301,750	96.508	289,524	300,000	300,773	0	(197)	0	0	4.500	4.421	FA	5,100	13,500	08/30/2017	02/15/2027
404119-BV-0	HCA Inc Nt			1	2.C FE	175,986	89.143	178,286	200,000	176,114	0	128	0	0	5.500	6.480	JD	489	5,500	09/23/2022	06/15/2047
404119-BY-4	HCA Inc Nt			1	2.C FE	207,192	89.942	179,884	200,000	206,352	0	(259)	0	0	5.125	4.837	JD	456	10,250	07/10/2019	06/15/2039
404119-CB-3	HCA Inc Nt			1	2.C FE	995,010	64.640	646,400	1,000,000	995,168	0	98	0	0	3.500	3.527	JJ	16,139	36,458	06/21/2021	07/15/2051
404119-CM-9	HCA Inc Nt			1	2.C FE	497,752	80.075	400,375	500,000	497,813	0	61	0	0	4.375	4.409	MS	6,441	11,302	03/02/2022	03/15/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
42217K-BB-1	Health Care REIT Nt			1	2.A FE	520,095	84.587	422,935	500,000	518,741	0	(560)	0	0	5.125	4.828	MS	7,545	25,625	06/02/2020	03/15/2043
42251#-BA-1	HEB Grocery Company LP Sr Nt Ser G				1.G	2,000,000	85.479	1,709,585	2,000,000	2,000,000	0	0	0	0	4.290	4.290	MS	21,688	85,800	03/30/2016	03/30/2042
423012-AG-8	Heineken NV Sr Nt		D	2	2.A FE	992,210	80.824	808,240	1,000,000	993,036	0	159	0	0	4.350	4.397	MS	11,117	43,500	03/20/2017	03/29/2047
427866-AT-5	Hershey Foods Corp Nt			2	1.E FE	93,672	99.208	99,208	100,000	99,748	0	746	0	0	2.625	3.398	MN	438	2,625	08/31/2013	05/01/2023
403949-AB-6	HF Sinclair Corp Nt			1	2.C FE	1,037,460	100.187	1,001,870	1,000,000	1,031,043	0	(6,417)	0	0	5.875	4.754	AO	14,688	29,375	04/27/2022	04/01/2026
431282-AQ-5	Highwoods Realty Nt			2	2.B FE	98,818	90.469	90,469	100,000	99,326	0	114	0	0	4.125	4.271	MS	1,215	4,125	02/22/2018	03/15/2028
432833-AJ-0	Hilton Domestic Operating Co Nt			1	3.B FE	45,938	86.500	43,250	50,000	46,230	0	292	0	0	3.750	5.162	MN	313	938	05/31/2022	05/01/2029
432833-AN-1	Hilton Domestic Operating Co Nt			1	3.B FE	118,500	80.080	120,120	150,000	119,322	0	822	0	0	3.625	6.644	FA	2,054	906	09/27/2022	02/15/2032
432891-AK-5	Hilton Worldwide Nt			2	3.B FE	100,438	95.183	95,183	100,000	100,141	0	(58)	0	0	4.875	4.808	AO	1,219	4,875	03/30/2017	04/01/2027
50587K-AA-9	Holcim Finance US LLC Nt		D	2	2.A FE	499,580	93.450	467,250	500,000	499,826	0	43	0	0	3.500	3.510	MS	4,813	17,500	09/15/2016	09/22/2026
436440-AM-3	Hologic Inc Nt			2	3.B FE	97,000	94.230	94,230	100,000	98,283	0	290	0	0	4.625	5.012	FA	1,927	4,625	02/28/2018	02/01/2028
436440-AP-6	Hologic Inc Nt			1	3.B FE	49,625	85.870	42,935	50,000	49,678	0	48	0	0	3.250	3.367	FA	614	1,625	11/19/2021	02/15/2029
437076-BA-9	Home Depot Inc Nt			1	1.F FE	486,110	88.024	348,575	396,000	481,886	0	(3,231)	0	0	4.200	2.767	AO	4,158	16,632	09/07/2021	04/01/2043
437076-BH-4	Home Depot Inc Nt			2	1.F FE	748,118	87.135	653,513	750,000	748,351	0	41	0	0	4.250	4.265	AO	7,969	31,875	05/28/2015	04/01/2046
437076-CD-2	Home Depot Inc Nt			1	1.F FE	2,111,240	74.467	1,489,340	2,000,000	2,106,640	0	(2,542)	0	0	3.350	3.057	AO	14,144	67,000	02/23/2021	04/15/2050
42824C-AW-9	HP Enterprise Co Nt			2	2.B FE	518,800	99.133	495,665	500,000	505,975	0	(2,170)	0	0	4.900	4.399	AO	5,172	24,500	04/27/2016	10/15/2025
404280-CF-4	HSBC Holdings PLC Nt		D		1.G FE	611,170	95.610	478,050	500,000	587,366	0	(10,956)	0	0	4.950	2.316	MS	6,256	24,750	10/15/2020	03/31/2030
443510-AG-7	Hubbell Inc Nt			2	2.A FE	994,824	95.083	950,830	1,000,000	998,169	0	539	0	0	3.350	3.412	MS	11,167	33,500	02/23/2016	03/01/2026
444859-BE-1	Humana Inc Nt			2	2.C FE	1,036,780	90.877	908,770	1,000,000	1,032,280	0	(870)	0	0	4.950	4.708	AO	12,375	49,500	03/13/2017	10/01/2044
44701Q-BE-1	Huntsman International LLC Nt			1	2.C FE	495,739	90.110	450,550	500,000	497,141	0	381	0	0	4.500	4.605	MN	3,750	22,500	02/27/2019	05/01/2029
448055-AP-8	Husky Energy Inc Nt		A	1	2.C FE	999,390	92.562	925,620	1,000,000	999,620	0	51	0	0	4.400	4.407	AO	9,289	44,000	03/13/2019	04/15/2029
G4701*-AB-3	I Squared Capital LLC Series B Sr Nt		D		1.F PL	700,000	81.089	567,620	700,000	700,000	0	0	0	0	3.340	3.340	JD	585	23,380	12/22/2021	12/22/2033
902104-AC-2	II-VI Inc Nt			1	4.B FE	177,719	86.243	150,925	175,000	177,167	0	(529)	0	0	5.000	4.631	JD	389	8,872	02/18/2022	12/15/2029
452308-AT-6	Illinois Tool Works Nt			2	1.E FE	846,673	98.470	836,995	850,000	849,552	0	371	0	0	3.500	3.547	MS	9,917	29,750	02/19/2014	03/01/2024
45326Y-A@-6	Incitec Pivot Limited Ser B Sr Nt		D		2.B	500,000	89.675	448,373	500,000	500,000	0	0	0	0	4.130	4.130	AO	3,499	20,650	10/30/2019	10/30/2030
454889-AQ-9	Indiana Michigan Power Co Nt			2	1.G FE	298,971	84.129	252,387	300,000	299,105	0	21	0	0	4.550	4.571	MS	4,019	13,650	02/29/2016	03/15/2046
455434-BS-8	Indianapolis Power & Light Com Nt			1	1.F FE	1,262,700	86.411	864,110	1,000,000	1,244,267	0	(7,532)	0	0	4.700	3.158	MS	15,667	47,000	07/09/2020	09/01/2045
457187-AD-4	Ingredion Inc Nt			1	2.B FE	997,690	73.479	628,245	855,000	991,705	0	(3,251)	0	0	3.900	3.027	JD	2,779	33,345	07/20/2021	06/01/2050
458140-BN-9	Intel Corp Nt			1	1.E FE	1,493,895	89.512	1,342,680	1,500,000	1,494,032	0	52	0	0	4.950	4.973	MS	19,800	74,250	03/20/2020	03/25/2060
458140-BV-1	Intel Corp Nt			1	1.E FE	1,004,199	70.118	701,180	1,000,000	1,003,974	0	(169)	0	0	2.800	2.772	FA	10,811	28,000	08/23/2021	08/12/2041
45866F-AX-2	Intercontinental Exchange Nt			2	1.G FE	991,460	92.789	927,892	1,000,000	991,577	0	117	0	0	4.950	5.005	JD	2,200	27,775	05/12/2022	06/15/2052
460690-BQ-2	Interpublic Group of Companies Nt			1	2.B FE	237,408	91.992	183,984	200,000	235,746	0	(780)	0	0	5.400	4.240	AO	2,700	10,800	10/21/2020	10/01/2048
460690-BS-8	Interpublic Group of Companies Nt			1	2.B FE	500,517	70.563	352,815	500,000	500,481	0	(21)	0	0	3.375	3.367	MS	5,625	16,875	02/23/2021	03/01/2041
460690-BP-4	Interpublic Group of Companies Sr Nt			1	2.B FE	499,063	96.037	480,185	500,000	499,415	0	87	0	0	4.650	4.673	AO	5,813	23,250	09/18/2018	10/01/2028
461070-AK-0	Interstate Power and Light Nt			2	2.A FE	191,840	81.930	122,895	150,000	188,669	0	(1,369)	0	0	4.700	2.995	AO	1,488	7,050	08/18/2020	10/15/2043
459200-HF-1	Intl Business Machines Corp Nt				1.G FE	930,770	83.351	833,510	1,000,000	942,551	0	1,826	0	0	4.000	4.444	JD	1,222	40,000	08/19/2015	06/20/2042
459200-KB-6	Intl Business Machines Corp Nt				1.G FE	746,468	86.701	650,258	750,000	746,912	0	129	0	0	4.150	4.185	MN	3,977	31,125	05/08/2019	05/15/2039
459506-AC-5	Intl Flavors & Fragrance Nt			2	2.C FE	93,493	99.374	99,374	100,000	99,734	0	784	0	0	3.200	4.018	MN	533	3,200	08/31/2013	05/01/2023
459506-AE-1	Intl Flavors & Fragrance Sr Nt			2	2.C FE	498,250	78.236	391,180	500,000	498,438	0	35	0	0	4.375	4.396	JD	1,823	21,875	05/15/2017	06/01/2047
459506-AL-5	Intl Flavors & Fragrance Sr Nt			1	2.C FE	698,318	85.477	598,339	700,000	698,433	0	29	0	0	5.000	5.016	MS	9,236	35,000	09/24/2018	09/26/2048
460146-CK-7	Intl Paper Co Nt			1	2.B FE	1,123,340	86.852	868,520	1,000,000	1,113,684	0	(3,417)	0	0	4.800	3.994	JD	2,133	48,000	01/16/2020	06/15/2044
460146-CQ-4	Intl Paper Co Nt			2	2.B FE	799,192	81.935	655,480	800,000	799,286	0	16	0	0	4.400	4.406	FA	13,298	35,200	08/02/2016	08/15/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46132F-AB-6	Invesco Finance PLC Nt				2.A FE	297,852	98.461	295,383	300,000	299,734	0	237	0	0	4.000	4.085	JJ	5,033	12,000	11/06/2013	01/30/2024
46284V-AC-5	Iron Mountain Nt			2	3.C FE	202,500	91.960	183,920	200,000	200,952	0	(324)	0	0	4.875	4.685	MS	2,871	9,750	09/29/2017	09/15/2027
46284V-AE-1	Iron Mountain Nt			2	3.C FE	30,000	92.000	27,600	30,000	30,000	0	0	0	0	5.250	5.250	MS	464	1,575	12/29/2017	03/15/2028
463556-A@-9	Iroquois Gas Trans System LP Sr Nt Ser A				2.A	600,000	86.274	517,644	600,000	600,000	0	0	0	0	4.120	4.120	JD	1,099	24,720	05/09/2019	05/09/2034
46433@-AA-6	Iskandar Ventures LLC Secured Rev Nts				1.E PL	951,839	86.748	825,704	951,839	951,839	0	0	0	0	3.410	3.434	MON	1,443	32,458	02/20/2020	06/15/2039
450636-B#-1	ITR Concession Co LLC Sr Nt				2.B FE	500,000	87.735	438,674	500,000	500,000	0	0	0	0	4.010	4.010	AO	4,066	20,050	10/18/2017	10/18/2032
450636-B@-3	ITR Concession Co LLC Sr Nt				2.B FE	500,000	90.495	452,476	500,000	500,000	0	0	0	0	3.860	3.860	AO	3,914	19,300	10/18/2017	10/18/2029
450636-D*-3	ITR Concession Co LLC Sr Nt				2.B FE	1,000,000	79.746	797,462	1,000,000	1,000,000	0	0	0	0	3.350	3.350	AO	6,793	33,500	12/10/2019	12/10/2034
450636-E@-0	ITR Concession Co LLC Sr Nt				2.B FE	1,000,000	77.879	778,788	1,000,000	1,000,000	0	0	0	0	3.910	3.910	MS	11,513	19,550	03/15/2022	03/17/2042
832696-AK-4	J. M. Smucker Company Nt				2.B FE	299,925	96.826	290,478	300,000	299,981	0	8	0	0	3.500	3.503	MS	3,092	10,500	03/12/2015	03/15/2025
832696-AM-0	J. M. Smucker Company Nt				2.B FE	1,516,030	89.765	1,346,475	1,500,000	1,512,791	0	(839)	0	0	4.250	4.157	MS	18,771	63,750	08/25/2017	03/15/2035
832696-AT-5	J. M. Smucker Company Nt			1	2.B FE	298,845	68.916	206,748	300,000	298,910	0	23	0	0	3.550	3.571	MS	3,136	10,650	03/04/2020	03/15/2050
82894*-BA-4	J.R. Simplot Co Ser B Sr Nt				2.C	500,000	94.345	471,724	500,000	500,000	0	0	0	0	4.730	4.730	MN	3,942	23,650	05/01/2019	05/01/2031
82894*-BB-2	J.R. Simplot Co Ser C Sr Nt				2.C	500,000	93.342	466,709	500,000	500,000	0	0	0	0	4.880	4.880	MN	4,067	24,400	05/01/2019	05/01/2034
466313-AH-6	Jabil Circuit Inc Nt			2	2.C FE	497,960	93.256	466,280	500,000	498,871	0	199	0	0	3.950	4.000	JJ	9,272	19,750	01/17/2018	01/12/2028
466313-AK-9	Jabil Circuit Inc Nt			1	2.C FE	261,543	83.117	207,793	250,000	259,430	0	(1,085)	0	0	3.000	2.465	JJ	3,458	7,500	01/08/2021	01/15/2031
466313-A@-2	Jabil Circuit Inc Sr Nt				2.C	500,000	99.509	497,545	500,000	500,000	0	0	0	0	4.900	4.900	JJ	11,365	24,500	07/14/2016	07/14/2023
47010B-AA-2	Jaguar Land Rover Automotive Nt		D		4.A FE	207,250	99.219	198,438	200,000	200,000	0	0	0	0	5.625	4.663	FA	4,688	11,250	11/15/2016	02/01/2023
47010B-AF-1	Jaguar Land Rover Automotive Nt		D	2	4.A FE	195,125	76.171	152,342	200,000	197,303	0	491	0	0	4.500	4.820	AO	2,250	9,000	02/28/2018	10/01/2027
47659@-AA-1	Jersey City II (Jersey Cty,NJ) CTL Pass-				1.D	989,244	95.083	931,703	979,887	987,915	0	(310)	0	0	4.850	4.817	MON	2,112	47,525	12/20/2018	10/15/2045
G6515#-AL-8	John Wood Group PLC Ser D Sr Nt		D		2.C	229,781	92.142	211,726	229,781	229,781	0	0	0	0	4.880	4.880	JJ	5,576	12,018	07/02/2019	07/02/2031
G6515#-AC-8	John Wood Group PLC Sr Nt Ser C		D		2.C	689,344	94.170	649,155	689,344	689,344	0	0	0	0	3.920	3.920	FA	10,359	28,286	08/13/2014	08/13/2026
478160-BJ-2	Johnson & Johnson Nt			2	1.A FE	994,574	98.517	985,170	1,000,000	996,466	0	247	0	0	4.375	4.416	JD	3,160	43,750	12/04/2013	12/05/2033
478160-BU-7	Johnson & Johnson Nt			2	1.A FE	746,063	89.019	667,643	750,000	747,108	0	169	0	0	3.550	3.587	MS	8,875	26,625	02/25/2016	03/01/2036
478375-AL-2	Johnson Controls International Nt			1	2.B FE	1,007,352	87.096	783,864	900,000	998,735	0	(3,006)	0	0	4.625	3.858	JJ	20,697	41,625	01/07/2020	07/02/2044
46625H-NJ-5	JPMorgan Chase & Co Nt				1.G FE	522,395	96.360	481,800	500,000	511,476	0	(2,172)	0	0	4.250	3.718	AO	5,313	21,250	07/12/2017	10/01/2027
46625H-JU-5	JPMorgan Chase & Co Sr Nt				1.F FE	543,705	91.681	458,405	500,000	538,887	0	(1,117)	0	0	4.850	4.286	FA	10,104	24,250	04/20/2018	02/01/2044
46647P-CD-6	JPMorgan Chase Financial Nt			1	1.E FE	1,043,260	72.920	729,200	1,000,000	1,040,791	0	(1,674)	0	0	3.157	2.869	AO	6,051	31,570	06/30/2021	04/22/2042
46647P-AJ-5	JPMorgan Chase Financial Sr Nt			2	1.F FE	500,000	83.400	417,000	500,000	500,000	0	0	0	0	3.882	3.882	JJ	8,519	19,410	07/17/2017	07/24/2038
48121@-AJ-0	JRD Holdings LLC Sr Nt Ser 2020C				2.B PL	1,000,000	78.072	780,721	1,000,000	1,000,000	0	0	0	0	2.730	2.730	MN	3,261	27,300	11/18/2020	11/18/2032
48121@-AQ-4	JRD Holdings LLC Sr Nt Series 2021D				2.B PL	700,000	73.753	516,271	700,000	700,000	0	0	0	0	2.980	2.980	AO	4,462	20,860	10/14/2021	10/14/2036
46673*-AA-7	JRD Holdings Secured Trust Series A1 Pas				2.B	492,421	77.920	383,695	492,421	492,421	0	0	0	0	3.214	3.236	MON	703	15,826	12/15/2021	12/15/2041
485170-BA-1	Kansas City Southern Nt			2	2.B FE	497,435	94.006	470,030	500,000	499,037	0	263	0	0	3.125	3.185	JD	1,302	15,625	05/11/2016	06/01/2026
485170-AR-5	Kansas City Southern Railway Nt			2	2.B FE	499,611	98.164	490,820	500,000	499,961	0	43	0	0	3.850	3.859	MN	2,460	19,250	10/25/2013	11/15/2023
485170-BB-9	Kansas City Southern Sr Nt			1	2.B FE	499,440	86.681	433,405	500,000	499,483	0	10	0	0	4.700	4.707	MN	3,917	23,500	04/30/2018	05/01/2048
487836-BQ-0	Kellogg Co Nt				2.B FE	920,179	85.856	751,240	875,000	914,548	0	(999)	0	0	4.500	4.193	AO	9,844	39,375	09/13/2016	04/01/2046
491386-D*-6	Kentucky Power Co Sr Nt Ser A				2.A	1,000,000	95.685	956,854	1,000,000	1,000,000	0	0	0	0	4.180	4.180	MS	10,566	41,800	09/30/2014	09/30/2026
49245P-AA-4	Kerry Group Fin Nt		D	2	2.A FE	68,296	99.045	74,284	75,000	74,773	0	824	0	0	3.200	4.348	AO	547	2,400	08/31/2013	04/09/2023
49271V-AC-4	Keurig Dr Pepper Inc Nt			1	2.B FE	521,920	93.846	469,230	500,000	518,951	0	(867)	0	0	4.985	4.630	MN	2,493	24,925	05/07/2019	05/25/2038
49326E-EN-9	KeyCorp Nt			1	2.A FE	500,000	94.772	473,860	500,000	500,000	0	0	0	0	4.789	4.789	JD	1,995	12,505	05/16/2022	06/01/2033
49446R-AS-8	Kimco Realty Corp Sr Nt			2	2.A FE	996,370	93.531	935,310	1,000,000	998,290	0	364	0	0	3.800	3.844	AO	9,500	38,000	03/22/2017	04/01/2027
49446R-AT-6	Kimco Realty Corp Sr Nt			2	2.A FE	994,950	77.543	775,430	1,000,000	995,467	0	99	0	0	4.450	4.481	MS	14,833	44,500	08/01/2017	09/01/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
494550-BP-0	Kinder Morgan Energy Partners Nt			1	2.B FE	888,930	85.906	644,295	750,000	883,621	0	(4,529)	0	0	5.000	3.715	MS	12,500	37,500	10/26/2021	03/01/2043
49456B-AH-4	Kinder Morgan Sr Nt			2	2.B FE	677,568	91.568	549,408	600,000	671,547	0	(1,886)	0	0	5.550	4.668	JD	2,775	33,300	10/03/2019	06/01/2045
482480-AM-2	KLA Instruments Nt			1	1.G FE	1,809,180	93.558	1,871,160	2,000,000	1,809,723	0	543	0	0	4.950	5.608	JJ	51,700	0	11/04/2022	07/15/2052
500255-AT-1	Kohls Corp Nt			2	3.A FE	399,000	98.402	393,608	400,000	399,882	0	118	0	0	4.750	4.782	JD	844	19,000	09/05/2013	12/15/2023
50050N-AA-1	Kontoor Brands Inc Nt			1	3.C FE	100,063	81.611	81,611	100,000	100,050	0	(12)	0	0	4.125	4.111	MN	527	4,091	11/19/2021	11/15/2029
50076Q-AR-7	Kraft Foods Group Inc Nt				2.C FE	255,885	109.510	273,775	250,000	255,867	0	(18)	0	0	6.875	6.635	JJ	7,400	0	10/12/2022	01/26/2039
50077L-AB-2	Kraft Heinz Food Nt			2	2.C FE	498,420	81.856	409,280	500,000	498,620	0	33	0	0	4.375	4.394	JD	1,823	21,875	05/10/2016	06/01/2046
50077L-AL-0	Kraft Heinz Food Nt			2	2.C FE	495,245	95.998	479,990	500,000	496,508	0	195	0	0	5.000	5.076	JJ	11,528	25,000	06/23/2015	07/15/2035
50077L-AT-3	Kraft Heinz Food Sr Nt			1	2.C FE	498,383	99.039	495,195	500,000	499,005	0	139	0	0	4.625	4.663	JJ	9,700	23,125	06/05/2018	01/30/2029
501044-CR-0	Kroger Co Nt			2	2.A FE	699,589	91.234	593,021	650,000	691,938	0	(1,398)	0	0	5.000	4.488	AO	6,861	32,500	11/09/2016	04/15/2042
501044-DC-2	Kroger Co Sr Nt			2	2.A FE	496,440	95.549	477,745	500,000	498,596	0	423	0	0	3.500	3.597	FA	7,292	17,500	06/29/2017	02/01/2026
50155Q-AL-4	KYNDRYL HOLDINGS INC Nt			1	2.B FE	498,725	66.864	334,320	500,000	498,859	0	111	0	0	3.150	3.180	AO	3,325	15,750	10/07/2021	10/15/2031
413875-AR-6	L3 Harris Technologies Nt			2	2.B FE	503,118	97.183	485,915	500,000	500,765	0	(345)	0	0	3.832	3.755	AO	3,406	19,160	04/23/2015	04/27/2025
413875-AW-5	L3 Harris Technologies Sr Nt			1	2.B FE	604,044	95.835	575,010	600,000	602,381	0	(394)	0	0	4.400	4.315	JD	1,173	26,400	06/01/2018	06/15/2028
50540R-AQ-5	Laboratory Corp of Amer Nt			2	2.B FE	246,733	96.853	242,133	250,000	249,136	0	391	0	0	3.600	3.774	FA	3,750	9,000	03/07/2016	02/01/2025
50540R-AS-1	Laboratory Corp of Amer Sr Nt			1	2.B FE	1,671,675	86.415	1,296,225	1,500,000	1,658,321	0	(4,734)	0	0	4.700	3.958	FA	29,375	70,500	02/06/2020	02/01/2045
512807-AT-5	Lam Research Corp Sr Nt			1	1.G FE	497,694	95.425	477,125	500,000	497,848	0	40	0	0	4.875	4.904	MS	7,177	24,375	03/08/2019	03/15/2049
513075-BR-1	Lamar Media Corp Nt			1	3.C FE	75,188	89.511	67,133	75,000	75,129	0	(56)	0	0	3.750	3.666	JJ	1,297	2,813	12/03/2021	02/15/2028
513075-BW-0	Lamar Media Corp Nt			1	3.C FE	78,469	91.818	68,864	75,000	77,607	0	(796)	0	0	4.875	3.656	MS	1,077	3,656	11/29/2021	01/15/2029
X4771#-AE-9	Landsnet hf. Sr Nt Ser E		D		2.B	500,000	94.675	473,377	500,000	500,000	0	0	0	0	4.610	4.610	JD	192	23,050	12/28/2016	12/28/2026
X4771#-AF-6	Landsnet hf. Sr Nt Ser F		D		2.B	500,000	94.443	472,215	500,000	500,000	0	0	0	0	4.610	4.610	MS	7,299	23,050	03/07/2017	03/07/2027
X4771#-AG-4	Landsnet hf. Sr Nt Ser G		D		2.B	500,000	93.419	467,097	500,000	500,000	0	0	0	0	4.710	4.710	JD	196	23,550	12/28/2016	12/28/2028
X4771#-AH-2	Landsnet hf. Sr Nt Ser H		D		2.B	500,000	93.238	466,188	500,000	500,000	0	0	0	0	4.710	4.710	MS	7,458	23,550	03/07/2017	03/07/2029
524660-AX-5	Leggett & Platt Inc Nt			2	2.B FE	1,011,460	97.175	971,750	1,000,000	1,002,706	0	(1,569)	0	0	3.800	3.629	MN	4,856	38,000	11/18/2016	11/15/2024
524660-AZ-0	Leggett & Platt Inc Nt			1	2.B FE	523,265	94.091	470,455	500,000	517,020	0	(2,504)	0	0	4.400	3.757	MS	6,478	22,000	06/03/2020	03/15/2029
524660-BA-4	Leggett & Platt Inc Nt			2	2.B FE	500,235	70.546	352,730	500,000	500,110	0	(97)	0	0	3.500	3.499	MN	2,236	17,306	11/16/2021	11/15/2051
524660-AY-3	Leggett & Platt Inc Sr Nt			2	2.B FE	397,364	91.749	366,996	400,000	398,599	0	259	0	0	3.500	3.579	MN	1,789	14,000	11/14/2017	11/15/2027
52532X-AF-2	Leidos Inc Nt			1	2.C FE	197,432	90.427	180,854	200,000	198,002	0	224	0	0	4.375	4.536	MN	1,118	8,750	05/07/2020	05/15/2030
52532X-AH-8	Leidos Inc Nt			1	2.C FE	497,585	76.854	384,270	500,000	498,052	0	215	0	0	2.300	2.353	FA	4,344	11,500	10/05/2020	02/15/2031
526057-CV-4	Lennar Corp Sr Nt			2	2.B FE	301,424	97.436	292,308	300,000	300,721	0	(162)	0	0	5.000	4.932	JD	667	15,000	02/20/2018	06/15/2027
52736R-BJ-0	Levi Strauss & Co Nt			1	3.A FE	178,438	79.369	138,896	175,000	177,721	0	(394)	0	0	3.500	3.220	MS	2,042	6,125	02/26/2021	03/01/2031
53079E-BF-0	Liberty Mutual Group Nt				2.B FE	977,340	83.501	835,010	1,000,000	980,330	0	498	0	0	4.850	5.000	FA	20,208	48,500	04/07/2016	08/01/2044
53079E-BN-3	Liberty Mutual Group Nt			1	2.B FE	498,895	90.317	451,585	500,000	498,913	0	18	0	0	5.500	5.515	JD	1,222	14,438	06/01/2022	06/15/2052
53154*-AP-8	Liberty Utilities Finance GP1 Sr Nt Ser				2.A FE	2,000,000	86.064	1,721,285	2,000,000	2,000,000	0	0	0	0	4.890	4.890	AO	16,572	97,800	03/24/2017	04/30/2047
50202*-AE-1	Lidl US, LLC Sr Nt				2.A IF	700,000	90.768	635,374	700,000	700,000	0	0	0	0	4.850	4.850	MS	11,411	0	08/31/2022	09/01/2037
53359#-AA-0	Lincoln Electric Holdings Inc Sr Nt Ser				2.A	500,000	94.428	472,139	500,000	500,000	0	0	0	0	3.150	3.150	FA	5,731	15,750	08/20/2015	08/20/2025
53359#-AB-8	Lincoln Electric Holdings Inc Sr Nt Ser				2.A	1,000,000	86.243	862,433	1,000,000	1,000,000	0	0	0	0	3.350	3.350	FA	12,190	33,500	08/20/2015	08/20/2030
53359#-AC-6	Lincoln Electric Holdings Inc Sr Nt Ser				2.A	500,000	81.661	408,305	500,000	500,000	0	0	0	0	3.610	3.610	AO	4,513	18,050	04/01/2015	04/01/2035
534187-BE-8	Lincoln National Corp Nt				2.A FE	1,162,824	96.192	1,154,304	1,200,000	1,189,926	0	4,347	0	0	3.350	3.754	MS	12,507	40,200	01/21/2016	03/09/2025
534187-BG-3	Lincoln National Corp Sr Nt			2	2.A FE	601,329	75.649	453,894	600,000	601,221	0	(27)	0	0	4.350	4.336	MS	8,700	26,100	02/07/2018	03/01/2048
53621@-BC-9	Lion Industrial Properties LP Ser C Gtd				2.A	1,000,000	75.923	759,230	1,000,000	1,000,000	0	0	0	0	3.240	3.240	MN	3,960	16,200	05/17/2022	05/17/2034
538034-AX-7	Live Nation Entertainment Nt			2	4.A FE	176,500	85.208	170,416	200,000	177,578	0	1,078	0	0	3.750	6.387	JJ	3,458	0	09/15/2022	01/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
539830-AU-3	Lockheed Martin Nt			1	1.G FE	254,793	98.662	246,655	250,000	254,789	0	(4)	0	0	5.500	5.326	MN	1,757	0	12/20/2022	11/15/2039
539830-AW-9	Lockheed Martin Nt				1.G FE	1,139,370	105.601	1,056,010	1,000,000	1,108,481	0	(3,916)	0	0	5.720	4.794	JD	4,767	57,200	05/31/2013	06/01/2040
539830-BK-4	Lockheed Martin Nt			2	1.G FE	323,815	95.858	255,941	267,000	318,091	0	(3,274)	0	0	4.500	2.727	MN	1,535	12,015	03/23/2021	05/15/2036
539830-BX-6	Lockheed Martin Nt			1	1.G FE	247,950	105.925	264,813	250,000	247,957	0	7	0	0	5.700	5.756	MN	2,652	0	10/19/2022	11/15/2054
539830-BY-4	Lockheed Martin Nt			1	1.G FE	247,848	108.286	270,715	250,000	247,853	0	5	0	0	5.900	5.956	MN	2,745	0	10/19/2022	11/15/2063
540424-AQ-1	Loews Corp Nt			2	1.G FE	948,870	99.117	991,170	1,000,000	997,796	0	5,837	0	0	2.625	3.230	MN	3,354	26,250	05/31/2013	05/15/2023
546347-AM-7	Louisiana-Pacific Corp Nt			1	3.A FE	100,000	86.385	86,385	100,000	100,000	0	0	0	0	3.625	3.625	MS	1,067	3,625	02/26/2021	03/15/2029
546676-AX-5	Louisville Gas & Electric Nt			1	1.F FE	974,972	83.139	665,112	800,000	962,752	0	(5,026)	0	0	4.375	3.101	AO	8,750	35,000	07/09/2020	10/01/2045
548661-CX-3	Lowes Companies Inc Nt			2	2.A FE	637,266	88.246	529,476	600,000	630,843	0	(1,056)	0	0	4.650	4.250	AO	5,890	27,900	02/03/2016	04/15/2042
548661-DJ-3	Lowes Companies Inc Nt			2	2.A FE	195,264	82.333	164,666	200,000	195,911	0	102	0	0	4.375	4.520	MS	2,576	8,750	09/09/2015	09/15/2045
548661-DS-3	Lowes Companies Inc Nt			1	2.A FE	999,284	83.757	837,570	1,000,000	999,328	0	12	0	0	4.550	4.554	AO	10,869	45,500	04/03/2019	04/05/2049
548661-DW-4	Lowes Companies Inc Nt			1	2.A FE	499,070	91.482	457,410	500,000	499,127	0	14	0	0	5.125	5.137	AO	5,410	25,625	03/24/2020	04/15/2050
548661-EM-5	Lowes Companies Inc Nt			1	2.A FE	230,403	95.082	237,705	250,000	230,471	0	69	0	0	5.625	6.199	AO	4,414	0	09/29/2022	04/15/2053
50249A-AA-1	Lyb Int Finance III Nt			1	2.B FE	582,050	74.891	374,455	500,000	578,389	0	(1,850)	0	0	4.200	3.303	AO	4,433	21,000	12/22/2020	10/15/2049
50249A-AH-6	Lyb Int Finance III Nt			1	2.B FE	698,390	71.550	500,850	700,000	698,518	0	60	0	0	3.375	3.391	AO	5,906	23,625	10/06/2020	10/01/2040
50247W-AB-3	LYB Intl Finance II BV Sr Nt			2	2.B FE	532,536	92.682	489,361	528,000	530,110	0	(491)	0	0	3.500	3.391	MS	6,109	18,480	09/08/2017	03/02/2027
55903V-AN-3	Magallanes Inc Nt			1	2.C FE	305,594	76.882	230,646	300,000	305,452	0	(142)	0	0	5.050	4.900	MS	4,461	7,575	03/09/2022	03/15/2042
55903V-AQ-6	Magallanes Inc Nt			1	2.C FE	478,365	73.052	365,260	500,000	478,602	0	237	0	0	5.141	5.435	MS	7,569	12,853	04/12/2022	03/15/2052
559080-AC-0	Magellan Midstream Partners Nt				2.A FE	1,182,790	100.445	1,004,450	1,000,000	1,147,342	0	(6,925)	0	0	6.400	4.952	MN	10,667	64,000	04/04/2017	05/01/2037
559080-AK-2	Magellan Midstream Partners Nt			2	2.A FE	399,500	99.440	397,760	400,000	399,815	0	53	0	0	5.000	5.016	MS	6,667	20,000	02/22/2016	03/01/2026
559080-AL-0	Magellan Midstream Partners Nt			2	2.A FE	297,395	75.833	227,499	300,000	297,705	0	55	0	0	4.250	4.302	MS	3,754	12,750	09/06/2016	09/15/2046
559222-AR-5	Magna Intl Inc Nt		A	2	1.G FE	1,503,240	97.722	1,465,830	1,500,000	1,500,917	0	(362)	0	0	4.150	4.123	AO	15,563	62,250	09/17/2015	10/01/2025
55279H-AQ-3	Manuf & Traders Trust Co Sub Nt				1.G FE	299,898	91.271	273,813	300,000	299,949	0	10	0	0	3.400	3.404	FA	3,797	10,200	08/14/2017	08/17/2027
56585A-AM-4	Marathon Petroleum Corp Nt			1	2.B FE	523,035	91.024	455,120	500,000	521,419	0	(474)	0	0	5.850	5.515	JD	1,300	29,250	03/18/2019	12/15/2045
571903-AS-2	Marriott International Nt			2	2.B FE	1,498,740	93.651	1,404,765	1,500,000	1,499,897	0	5	0	0	3.125	3.126	JD	2,083	46,875	03/06/2020	06/15/2026
571676-AF-2	MARS INC Nt			1	1.F FE	2,075,833	82.247	1,394,087	1,695,000	2,062,865	0	(9,692)	0	0	3.950	2.766	AO	16,738	66,953	08/25/2021	04/01/2049
571748-BG-6	Marsh & McLennan Cos Sr Nt			1	2.A FE	499,825	96.910	484,550	500,000	499,918	0	11	0	0	4.375	4.378	MS	6,441	21,875	01/08/2019	03/15/2029
573284-AX-4	Martin Marietta Materials Nt			1	2.B FE	991,970	68.032	680,320	1,000,000	992,223	0	165	0	0	3.200	3.242	JJ	14,756	33,156	06/21/2021	07/15/2051
574599-BM-7	Masco Nt			1	2.B FE	612,360	78.707	393,535	500,000	606,693	0	(2,936)	0	0	4.500	3.213	MN	2,875	22,500	01/12/2021	05/15/2047
574599-BP-0	Masco Nt			1	2.B FE	199,854	77.752	155,504	200,000	199,885	0	14	0	0	2.000	2.008	AO	1,000	4,000	09/09/2020	10/01/2030
575385-AE-9	Masonite Internaltional Nt		A	1	3.B FE	201,500	80.893	161,786	200,000	201,265	0	(166)	0	0	3.500	3.393	FA	2,644	7,369	07/16/2021	02/15/2030
57636Q-AQ-7	Mastercard Inc Nt			1	1.D FE	298,728	84.481	253,443	300,000	298,794	0	25	0	0	3.850	3.874	MS	3,048	11,550	03/24/2020	03/26/2050
57665R-AL-0	Match Group HLD II LLC Nt			1	3.C FE	100,750	81.637	81,637	100,000	100,597	0	(98)	0	0	4.125	4.000	FA	1,719	4,125	05/07/2021	08/01/2030
57667J-AA-0	Match Group HLD II LLC Nt			1	3.C FE	50,125	76.686	38,343	50,000	50,108	0	(14)	0	0	3.625	3.589	AO	453	1,797	09/22/2021	10/01/2031
C5793#-AF-0	McCain Finance (Canada) Ltd Sr Gtd Nt		A		1.G FE	1,000,000	97.313	973,126	1,000,000	1,000,000	0	0	0	0	4.060	4.060	MN	4,624	40,600	11/20/2013	11/20/2025
579780-AJ-6	McCormick & Co Nt			2	2.B FE	778,211	98.935	776,640	785,000	784,474	0	772	0	0	3.500	3.603	MS	9,158	27,475	08/15/2013	09/01/2023
58013M-EK-6	McDonald's Corp Nt				2.A FE	248,775	93.919	234,798	250,000	249,007	0	35	0	0	4.875	4.909	JJ	5,620	12,188	11/13/2015	07/15/2040
58013M-EZ-3	McDonald's Corp Nt			2	2.A FE	805,640	96.020	768,160	800,000	804,137	0	(243)	0	0	4.700	4.645	JD	2,298	37,600	12/03/2015	12/09/2035
58013M-FK-5	McDonald's Corp Nt			1	2.A FE	1,082,270	75.688	756,880	1,000,000	1,077,148	0	(1,866)	0	0	3.625	3.188	MS	12,083	36,250	03/03/2020	09/01/2049
581557-BJ-3	McKesson Corp Sr Nt			2	2.A FE	499,752	94.612	473,060	500,000	499,861	0	24	0	0	3.950	3.956	FA	7,406	19,750	02/08/2018	02/16/2028
58155Q-AE-3	McKesson Corp Sr Nt			1	2.A FE	606,125	101.565	507,825	500,000	591,132	0	(3,323)	0	0	6.000	4.494	MS	10,000	30,000	01/29/2018	03/01/2041
582839-AF-3	Mead Johnson Nutrition Co Nt		C	1	1.G FE	545,740	104.254	521,270	500,000	545,686	0	(54)	0	0	5.900	5.085	MN	4,917	0	12/16/2022	11/01/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
582839-AH-9	Mead Johnson Nutrition Co Nt		D	2	1.G FE	501,884	98.014	490,070	500,000	500,585	0	(206)	0	0	4.125	4.078	MN	2,635	20,625	11/02/2015	11/15/2025
582839-AG-1	Mead Johnson Nutrition Co Sr Nt		D	2	1.G FE	1,091,110	89.857	898,570	1,000,000	1,079,744	0	(2,392)	0	0	4.600	4.032	JD	3,833	46,000	10/27/2017	06/01/2044
58502B-AE-6	Mednax Inc Nt			1	3.C FE	213,469	86.897	195,518	225,000	214,089	0	620	0	0	5.375	6.220	FA	4,569	4,121	08/18/2022	02/15/2030
585055-BT-2	Medtronic Inc Nt				1.G FE	1,116,987	94.882	1,044,651	1,101,000	1,113,109	0	(748)	0	0	4.375	4.258	MS	14,183	48,169	03/13/2017	03/15/2035
585055-BU-9	Medtronic Inc Sr nt				1.G FE	523,480	93.725	468,625	500,000	521,122	0	(558)	0	0	4.625	4.327	MS	6,809	23,125	05/17/2018	03/15/2045
G5963#-AH-6	Meggitt PLC Sr Nt Ser B		D		2.B PL	1,000,000	88.173	881,733	1,000,000	1,000,000	0	0	0	0	3.600	3.600	JJ	17,500	36,000	07/06/2016	07/06/2026
58933Y-AV-7	Merck & Co Inc Nt			1	1.E FE	1,140,210	88.247	882,470	1,000,000	1,129,849	0	(6,479)	0	0	3.900	2.866	MS	12,350	39,000	05/18/2021	03/07/2039
59151K-AL-2	Methanex Crp Nt		A		3.A FE	499,845	88.720	443,600	500,000	499,856	0	10	0	0	5.250	5.255	JD	1,167	26,250	09/09/2019	12/15/2029
59217G-BY-4	Metlife Global Funding Nt				1.D FE	1,001,810	93.576	935,760	1,000,000	1,000,790	0	(183)	0	0	3.450	3.428	JD	1,246	34,500	12/12/2016	12/18/2026
59156R-BD-9	Metlife Inc Nt				1.G FE	956,940	85.196	851,960	1,000,000	964,116	0	1,133	0	0	4.125	4.400	FA	15,813	41,250	11/03/2015	08/13/2042
59408T-AA-8	Michael Kors USA Inc Sr Nt			2	2.C FE	497,540	95.479	477,395	500,000	499,293	0	365	0	0	4.000	4.081	MN	3,333	21,875	10/05/2017	11/01/2024
59447#-AH-6	Michigan Elec Trans Co LLC Ser A Sr Sec				1.F	1,000,000	83.052	830,522	1,000,000	1,000,000	0	0	0	0	4.550	4.550	JJ	20,981	45,500	01/15/2019	01/15/2049
595112-BT-9	Micron Technology Inc. Nt			2	2.C FE	1,007,656	67.170	671,700	1,000,000	1,007,322	0	(287)	0	0	3.366	3.312	MN	5,610	33,660	10/18/2021	11/01/2041
594918-AT-1	Microsoft Corp Nt			2	1.A FE	272,100	99.285	297,855	300,000	298,883	0	3,302	0	0	2.375	3.518	MN	1,188	7,125	08/31/2013	05/01/2023
594918-BC-7	Microsoft Corp Nt			2	1.A FE	988,430	90.836	908,360	1,000,000	992,045	0	516	0	0	3.500	3.582	FA	13,514	35,000	02/10/2015	02/12/2035
594918-BL-7	Microsoft Corp Nt			2	1.A FE	1,046,378	95.060	998,130	1,050,000	1,046,865	0	78	0	0	4.450	4.471	MN	7,528	46,725	10/29/2015	11/03/2045
59523U-AL-1	Mid-America Apt LP Nt			2	1.G FE	247,183	97.961	244,903	250,000	249,521	0	315	0	0	3.750	3.887	JD	417	9,375	06/10/2014	06/15/2024
595620-AN-5	Midamerican Energy Co Nt			1	1.E FE	815,776	88.859	627,345	706,000	810,011	0	(3,278)	0	0	4.400	3.420	AO	6,558	31,064	03/17/2021	10/15/2044
60040*-AA-4	Millennium Parking Garages LLC Ser A Sr				2.B FE	1,000,000	90.391	903,913	1,000,000	1,000,000	0	0	0	0	3.570	3.587	MJSD	99	35,700	11/22/2016	11/22/2028
Q6235#-AV-4	Mirvac Group Finance Limited Sr Gtd Nt S		D		1.G PL	1,000,000	88.095	880,945	1,000,000	1,000,000	0	0	0	0	4.230	4.230	MS	12,103	42,300	06/18/2019	03/18/2034
606822-CR-3	Mitsubishi UFJ Fin Group Nt		D	2	1.G FE	750,000	98.546	739,095	750,000	750,000	0	0	0	0	5.472	5.472	MS	12,312	0	09/06/2022	09/13/2033
606822-BC-7	Mitsubishi UFJ Fin Group Sr Nt		D		1.G FE	990,050	96.037	960,370	1,000,000	993,827	0	943	0	0	4.050	4.173	MS	12,375	40,500	09/27/2018	09/11/2028
608190-AL-8	Mohawk Industries Nt			2	2.A FE	1,148,700	86.399	950,389	1,100,000	1,137,815	0	(4,771)	0	0	3.625	3.077	MN	5,095	39,875	09/02/2020	05/15/2030
60871R-AD-2	Molson Coors Capital Finance Nt				2.C FE	1,175,083	89.203	958,932	1,075,000	1,159,994	0	(2,747)	0	0	5.000	4.389	MN	8,958	53,750	11/09/2016	05/01/2042
615369-AY-1	Moody's Corp Nt			1	2.A FE	491,410	76.748	383,740	500,000	491,543	0	133	0	0	3.750	3.847	FA	6,563	9,375	02/22/2022	02/25/2052
615369-AQ-8	Moody's Corp Sr Nt			1	2.A FE	983,280	90.910	909,100	1,000,000	984,369	0	290	0	0	4.875	4.983	JD	1,896	48,750	12/03/2018	12/17/2048
617446-8N-2	Morgan Stanley Nt			1	1.G FE	1,000,000	99.975	999,750	1,000,000	1,000,000	0	0	0	0	5.597	5.597	MS	15,081	55,970	03/19/2020	03/24/2051
61747Y-ES-0	Morgan Stanley Nt			1	2.A FE	601,689	91.733	550,398	600,000	601,597	0	(92)	0	0	5.297	5.260	AO	6,268	15,891	04/18/2022	04/20/2037
61761J-VL-0	Morgan Stanley Nt				1.G FE	517,995	97.649	488,245	500,000	504,837	0	(2,562)	0	0	3.700	3.145	AO	3,494	18,500	06/26/2017	10/23/2024
61772B-AC-7	Morgan Stanley Nt			1	1.E FE	1,009,420	74.154	741,540	1,000,000	1,008,828	0	(353)	0	0	3.217	3.153	AO	6,166	32,170	04/19/2021	04/22/2042
61744Y-AL-2	Morgan Stanley Sr Nt			2	1.G FE	501,197	84.436	422,180	500,000	500,957	0	(48)	0	0	3.971	3.954	JJ	8,824	19,855	07/19/2017	07/22/2038
620076-BN-8	Motorola Solutions Inc Nt			1	2.C FE	499,800	95.402	477,010	500,000	499,862	0	18	0	0	4.600	4.605	MN	2,428	23,000	05/09/2019	05/23/2029
620076-BT-5	Motorola Solutions Inc Nt			1	2.C FE	499,010	78.386	391,930	500,000	499,213	0	90	0	0	2.300	2.322	MN	1,469	11,500	08/10/2020	11/15/2030
62482B-AA-0	Mozart Debt Merger Sub Inc Nt			1	4.A FE	69,563	80.488	60,366	75,000	69,685	0	123	0	0	3.875	5.127	AO	727	1,862	10/21/2022	04/01/2029
55336V-AJ-9	MPLX LP Nt			2	2.B FE	148,539	98.542	147,813	150,000	149,579	0	160	0	0	4.875	5.000	JD	609	7,313	05/28/2015	06/01/2025
55336V-BQ-2	MPLX LP Nt			1	2.B FE	300,549	81.598	244,794	300,000	300,428	0	(52)	0	0	2.650	2.629	FA	3,003	7,950	08/11/2020	08/15/2030
55336V-BT-6	MPLX LP Nt			1	2.B FE	296,946	82.253	246,759	300,000	296,982	0	36	0	0	4.950	5.016	MS	4,414	7,425	03/10/2022	03/14/2052
55336V-AK-6	MPLX LP Sr Nt			2	2.B FE	803,067	94.521	756,168	800,000	801,433	0	(335)	0	0	4.125	4.075	MS	11,000	33,000	06/28/2017	03/01/2027
55336V-AM-2	MPLX LP Sr Nt			2	2.B FE	493,201	84.689	423,445	500,000	494,382	0	249	0	0	4.500	4.603	AO	4,750	22,500	02/06/2018	04/15/2038
55342U-AH-7	MPT Oper Ptnrship/Finl Nt			2	3.A FE	201,000	84.053	168,106	200,000	200,394	0	(129)	0	0	5.000	4.923	AO	2,111	10,000	09/07/2017	10/15/2027
55354G-AH-3	MSCI Nt			1	3.A FE	89,750	87.104	87,104	100,000	90,330	0	580	0	0	4.000	5.722	MN	511	2,000	06/28/2022	11/15/2029
55354G-AK-6	MSCI Nt			1	3.A FE	100,750	83.125	83,125	100,000	100,577	0	(100)	0	0	3.625	3.502	MS	1,208	3,625	03/12/2021	09/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55354G-AL-4	MSCI Nt			1	3.A FE	20,813	83.143	20,786	25,000	20,883	0	71	0	0	3.875	6.520	JD	81	484	10/25/2022	02/15/2031
55354G-AM-2	MSCI Nt			1	3.A FE	100,000	82.698	82,698	100,000	100,000	0	0	0	0	3.625	3.625	MN	604	3,625	04/30/2021	11/01/2031
62548L-A@-1	MultiCare Health System Sec Nt				1.E FE	500,000	88.164	440,822	500,000	500,000	0	0	0	0	4.750	4.750	FA	8,774	0	08/18/2022	08/15/2052
626738-AD-0	Murphy Oil USA Nt			2	3.B FE	102,500	97.101	97,101	100,000	100,839	0	(330)	0	0	5.625	5.238	MN	938	5,625	04/27/2017	05/01/2027
626738-AE-8	Murphy Oil USA Nt			2	3.B FE	107,000	91.503	91,503	100,000	105,046	0	(1,507)	0	0	4.750	3.054	MS	1,399	4,750	09/10/2021	09/15/2029
62854A-AN-4	Mylan NV Nt			2	2.C FE	500,720	93.597	467,985	500,000	500,319	0	(85)	0	0	3.950	3.930	JD	878	19,750	08/04/2017	06/15/2026
636180-BR-1	National Fuel Gas Co Nt			1	2.C FE	1,001,366	78.613	786,130	1,000,000	1,001,138	0	(126)	0	0	2.950	2.934	MS	9,833	29,500	02/09/2021	03/01/2031
637417-AG-1	National Retail Properties Inc Nt			2	2.A FE	498,990	97.656	488,280	500,000	499,832	0	110	0	0	3.900	3.924	JD	867	19,500	05/05/2014	06/15/2024
63254A-AP-3	Natl Australia Bank Nt		D		1.D FE	1,984,560	95.726	1,914,520	2,000,000	1,994,742	0	1,616	0	0	3.375	3.467	JJ	31,313	67,500	01/06/2016	01/14/2026
62878U-2B-7	NBN CO LTD Nt		D	1	1.E FE	499,740	79.691	398,455	500,000	499,779	0	23	0	0	2.625	2.631	MN	2,042	13,125	04/26/2021	05/05/2031
640695-AA-0	Neptune Bidco US Inc Nt			1	4.B FE	94,375	94.250	94,250	100,000	94,442	0	67	0	0	9.290	10.523	AO	1,161	0	11/18/2022	04/15/2029
641062-AL-8	Nestle Holdings Inc Sr Nt		D	1	1.D FE	989,310	89.406	894,060	1,000,000	990,946	0	408	0	0	3.900	3.978	MS	10,508	39,000	09/17/2018	09/24/2038
644188-BH-6	New England Power Co Nt			1	1.G FE	100,000	103.558	103,558	100,000	100,000	0	0	0	0	5.936	5.936	MN	594	0	11/21/2022	11/25/2052
645869-H*-2	New Jersey Natural Gas Company Sr Note				1.E	200,000	59.903	119,805	200,000	200,000	0	0	0	0	2.870	2.870	MS	1,913	5,740	09/01/2020	09/01/2050
64712#-AB-7	New Mexico Gas Sr Nt Ser B				2.B	1,000,000	97.274	972,744	1,000,000	1,000,000	0	0	0	0	3.640	3.640	JJ	15,268	36,400	09/02/2014	07/30/2024
650119-AR-1	New York University Nt			2	1.D FE	1,000,000	92.192	921,920	1,000,000	1,000,000	0	0	0	0	4.142	4.141	JJ	20,710	41,420	04/10/2015	07/01/2048
651229-AX-4	Newell Rubbermaid Inc Nt			2	3.A FE	1,433,710	85.861	1,116,193	1,300,000	1,403,192	0	(5,964)	0	0	5.375	4.541	AO	17,469	74,750	05/05/2017	04/01/2036
651639-AW-6	Newmont Mining Corp Nt				2.A FE	1,609,856	102.155	1,634,480	1,600,000	1,607,071	0	(387)	0	0	5.875	5.824	AO	23,500	94,000	05/31/2013	04/01/2035
65249B-AA-7	News Corp Nt			1	3.A FE	218,438	86.739	195,163	225,000	218,114	0	(59)	0	0	3.875	4.303	MN	1,114	7,266	08/30/2022	05/15/2029
35137L-AH-8	News Corp Sr Nt			1	2.B FE	350,000	96.841	338,944	350,000	350,000	0	0	0	0	4.709	4.709	JJ	7,142	16,482	01/15/2019	01/25/2029
65339K-CJ-7	NextEra Energy Capital Nt			1	2.A FE	199,850	98.487	196,974	200,000	199,863	0	13	0	0	5.000	5.009	JJ	5,222	0	06/21/2022	07/15/2032
65364U-AE-6	Niagara Mohawk Nt			1	2.A FE	628,753	77.839	405,541	521,000	620,995	0	(3,689)	0	0	4.119	2.849	MN	1,967	21,460	11/09/2020	11/28/2042
65364U-AS-5	Niagara Mohawk Nt			1	2.A FE	698,060	100.213	701,491	700,000	698,071	0	11	0	0	5.783	5.802	MS	11,807	0	09/22/2022	09/16/2052
65473Q-AZ-6	Nisource Finance Sr Nt			1	2.B FE	1,168,690	93.886	938,860	1,000,000	1,144,348	0	(4,814)	0	0	5.800	4.633	FA	24,167	58,000	05/11/2017	02/01/2042
166756-AU-0	Noble Energy Inc Nt			1	1.D FE	560,535	100.438	502,190	500,000	555,427	0	(1,651)	0	0	5.250	4.419	MN	3,354	26,250	09/24/2019	11/15/2043
655664-AH-3	Nordstrom Inc Nt				3.A FE	909,984	92.200	737,600	800,000	883,018	0	(13,800)	0	0	6.950	5.572	MS	16,371	55,600	05/31/2013	03/15/2028
655844-CN-6	Norfolk Southern Nt			1	2.A FE	497,060	75.676	378,380	500,000	497,114	0	54	0	0	3.700	3.732	MS	5,447	10,278	02/15/2022	03/15/2053
655844-BH-0	Norfolk Southern Sr Nt				2.A FE	524,175	92.369	461,845	500,000	521,185	0	(708)	0	0	4.837	4.500	AO	6,046	24,185	05/18/2018	10/01/2041
655844-BN-7	Norfolk Southern Sr Nt			2	2.A FE	1,224,954	87.587	989,733	1,130,000	1,213,339	0	(2,579)	0	0	4.800	4.251	FA	20,491	54,240	02/13/2018	08/15/2043
664397-AM-8	Northeast Utilities Nt			2	2.A FE	670,551	96.157	644,252	670,000	670,114	0	(61)	0	0	3.150	3.140	JJ	9,732	21,105	01/12/2015	01/15/2025
665501-AL-6	Northern Natural Gas Co Sr Nt			1	1.F FE	1,458,750	80.062	1,200,930	1,500,000	1,461,901	0	763	0	0	4.300	4.466	JJ	29,742	64,500	07/23/2018	01/15/2049
665789-AY-9	Northern States Power Nt				1.E FE	996,470	97.826	978,260	1,000,000	999,410	0	390	0	0	3.300	3.342	JD	1,467	33,000	06/16/2014	06/15/2024
665789-BA-0	Northern States Power Sr Nt			1	1.E FE	996,290	80.386	803,860	1,000,000	996,571	0	73	0	0	4.200	4.222	MS	14,000	42,000	09/05/2018	09/01/2048
666807-BU-5	Northrop Grumman Nt			1	2.A FE	1,491,105	99.243	1,488,645	1,500,000	1,491,591	0	135	0	0	5.250	5.289	MN	13,125	78,750	03/19/2020	05/01/2050
66775V-AB-1	Northwest Pipeline LLC Sr Nt			2	2.A FE	996,410	94.662	946,620	1,000,000	998,297	0	361	0	0	4.000	4.044	AO	10,000	40,000	03/29/2017	04/01/2027
668138-AE-0	Northwestern Mutual Life Nt			1	1.C FE	1,993,410	70.636	1,412,720	2,000,000	1,993,572	0	134	0	0	3.450	3.468	JD	192	69,000	03/16/2021	03/30/2051
668444-AM-4	Northwestern University Nt				1.B FE	500,000	88.778	443,890	500,000	500,000	0	0	0	0	3.688	3.688	JD	1,537	18,440	04/29/2015	12/01/2038
668771-AK-4	NortonLifeLock Inc Nt			1	3.C FE	150,125	98.000	147,000	150,000	150,118	0	(7)	0	0	6.750	6.704	MS	2,869	0	10/19/2022	09/30/2027
670001-AE-6	Novelis Corp Nt			1	3.C FE	152,719	88.657	132,986	150,000	152,306	0	(396)	0	0	4.750	4.407	JJ	2,989	5,344	01/28/2022	01/30/2030
629377-CC-4	NRG Energy Inc Nt			1	3.A FE	99,000	99.155	99,155	100,000	99,056	0	56	0	0	6.625	6.896	JJ	3,055	0	10/07/2022	01/15/2027
629377-CS-9	NRG Energy Inc Nt			1	3.A FE	100,000	75.105	75,105	100,000	100,000	0	0	0	0	3.875	3.875	FA	1,464	3,789	08/09/2021	02/15/2032
62979*-AL-1	NSA OP LP Ser K Sr Nt				2.A FE	1,000,000	70.372	703,716	1,000,000	1,000,000	0	0	0	0	3.060	3.060	MN	2,635	29,580	12/14/2021	11/30/2036

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 Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Q6518@-AC-6	NSW Elec Networks Fin Pty Ltd Ser C Gtd		D		2.B FE	1,500,000	83.982	1,259,728	1,500,000	1,500,000	0	0	0	0	3.330	3.330	MS	14,569	49,950	09/16/2016	09/16/2031
Q6518@-AG-7	NSW Elec Networks Fin Pty Ltd Ser G Gtd		D		2.B FE	1,000,000	85.635	856,352	1,000,000	1,000,000	0	0	0	0	3.800	3.800	AO	7,917	38,000	10/16/2017	10/16/2032
670346-AP-0	Nucor Corp Sr Nt			1	1.G FE	998,520	94.633	946,330	1,000,000	999,143	0	142	0	0	3.950	3.968	MN	6,583	39,500	04/23/2018	05/01/2028
67059T-AE-5	Nustar Logistics LP Nt			2	3.C FE	101,563	93.496	93,496	100,000	100,752	0	(161)	0	0	5.625	5.417	AO	984	5,625	04/27/2017	04/28/2027
67077M-AR-9	Nutrien Ltd Nt		A	1	2.B FE	629,515	88.573	442,865	500,000	619,845	0	(4,221)	0	0	4.900	3.255	JD	2,042	24,500	08/25/2020	06/01/2043
67077M-AS-7	Nutrien Ltd Nt		A	1	2.B FE	670,613	91.932	689,490	750,000	671,111	0	498	0	0	5.250	6.126	JJ	18,156	0	09/27/2022	01/15/2045
67077M-AU-2	Nutrien Ltd Nt		A	1	2.B FE	493,108	90.417	452,085	500,000	493,514	0	116	0	0	5.000	5.090	AO	6,250	25,000	03/19/2019	04/01/2049
67077M-AD-0	Nutrien Ltd Sr Nt		A	1	2.B FE	375,680	95.410	381,640	400,000	391,424	0	3,579	0	0	3.000	4.008	AO	3,000	12,000	04/09/2018	04/01/2025
459506-AR-2	Nutrition & Biosciences Nt			1	2.C FE	506,810	71.884	359,420	500,000	506,238	0	(266)	0	0	3.268	3.174	MN	2,088	16,340	09/09/2020	11/15/2040
459506-AS-0	Nutrition & Biosciences Nt			1	2.C FE	499,955	68.258	341,290	500,000	499,955	0	0	0	0	3.468	3.469	JD	1,445	17,340	09/09/2020	12/01/2050
67066G-AG-9	Nvidia Corp Nt			1	1.F FE	547,530	81.495	407,475	500,000	544,085	0	(2,032)	0	0	3.500	2.835	AO	4,375	17,500	04/13/2021	04/01/2040
67066G-AH-7	Nvidia Corp Nt			1	1.F FE	810,799	75.731	814,108	1,075,000	811,360	0	561	0	0	3.500	5.192	AO	9,406	0	11/16/2022	04/01/2050
62954H-AN-8	NXP BV/NXP FDG Nt			1	2.B FE	987,700	62.584	625,840	1,000,000	987,967	0	245	0	0	3.250	3.315	MN	2,799	32,500	11/15/2021	11/30/2051
62954H-AU-2	NXP BV/NXP FDG Nt			1	2.B FE	496,290	70.174	350,870	500,000	496,512	0	136	0	0	3.250	3.301	MN	2,257	16,250	05/04/2021	05/11/2041
62947Q-BC-1	NXP BV/NXP Funding LLC Sr Nt		D	1	2.B FE	1,003,110	99.975	999,750	1,000,000	1,002,005	0	(291)	0	0	5.550	5.509	JD	4,625	55,500	12/03/2018	12/01/2028
674599-CX-1	Occidental Petroleum Corp Nt			1	3.A FE	1,002,480	79.958	799,580	1,000,000	1,002,177	0	(98)	0	0	4.300	4.281	FA	16,244	43,000	08/08/2019	08/15/2039
674599-CY-9	Occidental Petroleum Corp Nt			1	3.A FE	398,296	79.292	317,168	400,000	398,397	0	30	0	0	4.400	4.425	FA	6,649	17,600	08/08/2019	08/15/2049
67502#-AA-6	Ocean Spray (Lake-Midd MA) CTL Pass Thro				2.C	407,521	87.118	355,024	407,521	407,521	0	0	0	0	3.390	3.414	MON	614	13,815	09/30/2016	08/15/2036
67502*-AA-0	Ocean Spray (Lake-Midd MA) CTL Pass Thro				2.C	500,000	83.890	419,451	500,000	500,000	0	0	0	0	5.190	5.190	MON	1,153	25,950	09/30/2016	08/15/2036
675232-AA-0	Oceaneering Intl Inc Nt			2	4.A FE	599,264	95.504	573,024	600,000	599,834	0	83	0	0	4.650	4.666	MN	3,565	27,900	11/18/2014	11/15/2024
675553-A*-2	Ochsner Clinic Foundation Sr Nt Ser A				1.G	600,000	88.343	530,055	600,000	600,000	0	0	0	0	3.460	3.460	MN	2,653	20,760	06/25/2020	05/15/2038
677050-AJ-5	Oglethorpe Power Corp Nt			1	2.A FE	528,450	74.873	374,365	500,000	526,257	0	(867)	0	0	4.200	3.821	JD	1,750	21,000	05/19/2020	12/01/2042
677050-AN-6	Oglethorpe Power Corp Nt			1	2.B FE	629,249	86.006	430,030	500,000	623,348	0	(2,975)	0	0	5.050	3.561	AO	6,313	25,250	12/18/2020	10/01/2048
677050-AQ-9	Oglethorpe Power Corp Nt			1	2.B FE	594,380	72.257	433,542	600,000	594,616	0	108	0	0	3.750	3.803	FA	9,375	22,500	08/17/2020	08/01/2050
678858-BQ-3	Oklahoma Gas & Elec Co Nt			1	1.G FE	469,844	76.970	307,880	400,000	465,717	0	(2,167)	0	0	4.000	2.960	JD	711	16,000	01/21/2021	12/15/2044
678858-BS-9	Oklahoma Gas & Elec Co Nt			1	1.G FE	1,186,960	75.596	755,960	1,000,000	1,176,978	0	(5,057)	0	0	3.850	2.832	FA	14,544	38,500	01/05/2021	08/15/2047
680665-AL-0	Olin Corp Nt			1	3.A FE	220,875	95.000	213,750	225,000	221,055	0	180	0	0	5.625	5.949	FA	5,273	4,219	08/22/2022	08/01/2029
68235P-AE-8	One Gas Inc Nt			2	1.G FE	1,000,000	98.235	982,350	1,000,000	1,000,000	0	0	0	0	3.610	3.610	FA	15,042	36,100	01/13/2014	02/01/2024
68235P-AG-3	One Gas Inc Sr Nt			1	1.G FE	494,680	82.411	412,055	500,000	495,060	0	99	0	0	4.500	4.566	MN	3,750	22,500	11/02/2018	11/01/2048
682441-AB-6	OneAmerica Finl Partners Nt			1	1.G FE	695,156	71.655	501,585	700,000	695,369	0	85	0	0	4.250	4.291	AO	6,281	29,750	09/14/2020	10/15/2050
682680-AV-5	Oneok Inc Nt			1	2.C FE	495,430	83.675	418,375	500,000	495,742	0	78	0	0	5.200	5.261	JJ	11,989	26,000	03/11/2019	07/15/2048
682680-AN-3	Oneok Inc Sr Nt				2.C FE	1,112,300	96.371	963,710	1,000,000	1,087,996	0	(4,976)	0	0	6.000	5.040	JD	2,667	60,000	07/14/2017	06/15/2035
682680-AS-2	Oneok Inc Sr Nt			2	2.C FE	506,945	94.226	471,130	500,000	503,408	0	(714)	0	0	4.000	3.827	JJ	9,333	20,000	08/07/2017	07/13/2027
683715-AD-8	OPEN TEXT/OPEN TEXT HOLD Nt		A	1	3.C FE	100,000	80.427	80,427	100,000	100,000	0	0	0	0	3.875	3.875	JD	323	3,950	11/18/2021	12/01/2029
683720-AC-0	OPEN TEXT/OPEN TEXT HOLD Nt		A	1	3.C FE	50,000	77.730	38,865	50,000	50,000	0	0	0	0	4.125	4.125	JD	172	2,103	11/09/2021	12/01/2031
68389X-BE-4	Oracle Corp Nt			2	2.B FE	1,458,175	84.025	1,260,375	1,500,000	1,469,662	0	1,841	0	0	3.900	4.110	MN	7,475	58,500	01/14/2016	05/15/2035
68389X-BJ-3	Oracle Corp Nt			1	2.B FE	209,982	73.425	146,850	200,000	209,565	0	(260)	0	0	4.000	3.690	JJ	3,689	8,000	05/03/2021	07/15/2046
68389X-BQ-7	Oracle Corp Nt			1	2.B FE	1,077,729	73.626	669,260	909,000	1,069,343	0	(4,427)	0	0	4.000	2.977	MN	4,646	36,360	01/26/2021	11/15/2047
68389X-BW-4	Oracle Corp Nt			1	2.B FE	566,830	74.330	371,650	500,000	561,378	0	(2,869)	0	0	3.600	2.685	AO	4,500	18,000	01/26/2021	04/01/2040
68389X-CK-9	Oracle Corp Nt			1	2.B FE	199,874	107.933	215,866	200,000	199,874	0	0	0	0	6.900	6.905	MN	1,993	0	11/07/2022	11/09/2052
67103H-AE-7	O'Reilly Automotive Nt			2	2.A FE	499,160	96.141	480,705	500,000	499,700	0	87	0	0	3.550	3.570	MS	5,226	17,750	03/01/2016	03/15/2026
67103H-AF-4	O'Reilly Automotive Sr Nt			2	2.A FE	299,316	94.217	282,651	300,000	299,655	0	67	0	0	3.600	3.627	MS	3,600	10,800	09/21/2017	09/01/2027

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 Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Q7160#-AL-3	Orica Finance Ltd Sr Nt Ser A		D		2.B FE	1,000,000	95.065	950,649	1,000,000	1,000,000	0	0	0	0	4.330	4.330	MN	6,976	43,300	05/03/2017	05/03/2027
688225-AH-4	Oshkosh Corp Nt			1	2.B FE	99,624	84.598	84,598	100,000	99,720	0	34	0	0	3.100	3.144	MS	1,033	3,100	02/11/2020	03/01/2030
68964*-AL-5	Otter Tail Power Company Ser 2019B Sr Nt				2.A	1,000,000	73.949	739,495	1,000,000	1,000,000	0	0	0	0	3.520	3.520	AO	7,920	35,200	10/10/2019	10/10/2039
690742-AF-8	Owens Corning Nt			2	2.B FE	998,428	93.468	934,680	1,000,000	999,371	0	160	0	0	3.400	3.419	FA	12,844	34,000	08/03/2016	08/15/2026
690742-AG-6	Owens Corning Nt			1	2.B FE	586,755	77.309	386,545	500,000	584,173	0	(2,268)	0	0	4.300	3.282	JJ	9,914	21,500	11/04/2021	07/15/2047
690742-AH-4	Owens Corning Nt			1	2.B FE	552,376	77.901	384,052	493,000	549,413	0	(1,391)	0	0	4.400	3.688	JJ	9,099	21,692	10/20/2020	01/30/2048
690742-AK-7	Owens Corning Nt			2	2.B FE	499,455	89.078	445,390	500,000	499,587	0	47	0	0	3.875	3.888	JD	1,615	19,375	05/07/2020	06/01/2030
695156-AV-1	Packaging Corp of America Nt			1	2.B FE	495,600	76.801	384,005	500,000	495,863	0	83	0	0	4.050	4.101	JD	900	20,250	11/18/2019	12/15/2049
69527A-AA-4	Pactive Evergreen Group Nt			1	4.A FE	50,063	89.340	44,670	50,000	50,049	0	(10)	0	0	4.375	4.347	AO	462	2,315	09/17/2021	10/15/2028
69867D-AA-6	Panther BF Aggregator 2 LP Nt			1	4.A FE	250,673	97.713	241,351	247,000	248,098	0	(749)	0	0	6.250	5.907	MN	1,973	15,437	03/28/2019	05/15/2026
698813-AA-0	Papa John's International Inc NT			1	4.A FE	101,000	83.500	83,500	100,000	100,757	0	(188)	0	0	3.875	3.654	MS	1,141	3,886	09/09/2021	09/15/2029
701094-AP-9	Parker-Hannifin Corp Nt			1	2.A FE	492,520	79.120	395,600	500,000	493,008	0	145	0	0	4.000	4.087	JD	944	20,000	06/05/2019	06/14/2049
70342@-AF-5	Patterson Companies Inc Sr Nt Ser C				2.C YE	219,472	98.502	221,630	225,000	224,400	0	619	0	0	3.740	4.034	JD	538	8,415	08/31/2013	12/08/2023
70432*-AB-7	Paychex Inc Sr Nt Ser B				1.G	1,000,000	95.565	955,647	1,000,000	1,000,000	0	0	0	0	4.250	4.250	MS	12,750	42,500	03/13/2019	03/13/2029
693304-AR-8	Peco Energy Nt			1	1.E FE	407,601	88.364	278,347	315,000	403,646	0	(3,155)	0	0	4.800	2.947	AO	3,192	15,120	09/27/2021	10/15/2043
709599-AZ-7	Penske Truck Leasing Sr Nt			1	2.B FE	498,060	96.393	481,965	500,000	499,336	0	285	0	0	3.950	4.014	MS	6,090	19,750	03/05/2018	03/10/2025
709629-AR-0	Pentair Finance SARL Nt			1	2.C FE	501,465	92.814	464,070	500,000	501,003	0	(140)	0	0	4.500	4.462	JJ	11,250	22,500	06/17/2019	07/01/2029
713448-CM-8	Pepsico Inc Nt			2	1.E FE	299,775	98.801	296,403	300,000	299,970	0	25	0	0	3.600	3.609	MS	3,600	10,800	02/26/2014	03/01/2024
713448-CQ-9	Pepsico Inc Nt			2	1.E FE	181,039	89.541	161,174	180,000	180,880	0	(25)	0	0	4.250	4.215	AO	1,466	7,650	10/15/2015	10/22/2044
713448-CZ-9	Pepsico Inc Nt			2	1.E FE	996,450	92.577	925,770	1,000,000	996,940	0	76	0	0	4.600	4.622	JJ	20,956	46,000	07/14/2015	07/17/2045
713448-DD-7	Pepsico Inc Nt			2	1.E FE	119,682	94.130	112,956	120,000	119,724	0	7	0	0	4.450	4.466	AO	1,142	5,340	10/08/2015	04/14/2046
713448-ET-1	Pepsico Inc Nt			1	1.E FE	1,005,102	83.844	838,440	1,000,000	1,004,564	0	(199)	0	0	3.500	3.464	MS	9,917	35,000	03/17/2020	03/19/2040
71376L-AE-0	Performance Food Group Inc Nt			1	4.B FE	83,500	86.662	86,662	100,000	83,891	0	391	0	0	4.250	7.383	FA	1,771	0	10/14/2022	08/01/2029
714046-AJ-8	PerkinElmer Inc Nt			1	2.B FE	1,499,985	69.837	1,047,555	1,500,000	1,499,995	0	0	0	0	3.625	3.625	MS	16,010	54,375	03/04/2021	03/15/2051
714264-AK-4	Pernod Ricard SA Nt		D		2.A FE	562,580	99.891	499,455	500,000	555,183	0	(1,777)	0	0	5.500	4.622	JJ	12,681	27,500	06/26/2018	01/15/2042
714295-AA-0	Perrigo Finance Unlimited Nt		D	1	3.B FE	538,558	67.644	320,633	474,000	534,933	0	(1,767)	0	0	4.900	4.002	JD	1,032	23,226	11/23/2020	12/15/2044
717081-DE-0	Pfizer Inc. Nt			1	1.E FE	968,430	92.071	690,533	750,000	952,502	0	(7,426)	0	0	4.300	2.591	JD	1,433	32,250	10/23/2020	06/15/2043
717081-EC-3	Pfizer Inc. Nt			1	1.E FE	995,190	91.614	916,140	1,000,000	996,296	0	194	0	0	4.000	4.035	JD	1,778	40,000	11/14/2016	12/15/2036
717081-DK-6	Pfizer Inc. Sr Nt				1.E FE	871,996	93.175	782,670	840,000	868,720	0	(822)	0	0	4.400	4.157	MN	4,723	36,960	09/04/2018	05/15/2044
718547-AE-2	Phillips 66 CO Nt			1	2.A FE	488,495	93.912	469,560	500,000	490,100	0	1,605	0	0	3.550	4.126	AO	4,438	8,875	05/05/2022	10/01/2026
718546-AL-8	Phillips 66 Sr Nt			2	2.A FE	1,049,715	91.984	919,840	1,000,000	1,044,400	0	(1,210)	0	0	4.875	4.548	MN	6,229	48,750	02/26/2018	11/15/2044
720186-AH-8	Piedmont Natural Gas Sr Nt			2	2.A FE	1,200,760	85.817	858,170	1,000,000	1,173,738	0	(13,417)	0	0	4.100	2.330	MS	13,667	41,000	12/16/2020	09/18/2034
720198-AF-7	Piedmont Operating Partner LP Nt			1	2.B FE	298,530	70.237	210,711	300,000	298,689	0	124	0	0	2.750	2.804	AO	2,063	8,502	09/13/2021	04/01/2032
72147K-AF-5	Pilgrim's Pride NT			1	2.C FE	101,000	85.056	85,056	100,000	100,813	0	(111)	0	0	4.250	4.102	AO	897	4,350	04/09/2021	04/15/2031
69349L-AR-9	PNC Bank Sub Bank Nt				1.G FE	1,700,715	94.232	1,601,944	1,700,000	1,700,481	0	(75)	0	0	4.050	4.044	JJ	29,644	68,850	09/18/2018	07/26/2028
693475-BE-4	PNC Financial Serv Group Inc Nt			1	1.G FE	665,784	92.695	648,865	700,000	667,075	0	1,291	0	0	4.626	5.217	JD	2,249	16,191	06/14/2022	06/06/2033
736508-Q@-4	Portland General Electric Co 1st Mtge Bd				1.F	1,000,000	79.633	796,329	1,000,000	1,000,000	0	0	0	0	4.300	4.300	AO	9,078	43,000	04/12/2019	04/15/2049
737679-A#-7	Potomac Electric Power Co 1st Mtge Bd				1.F	250,000	79.425	198,562	250,000	250,000	0	0	0	0	4.270	4.270	JD	474	10,675	06/21/2018	06/15/2048
737679-DE-7	Potomac Electric Power Co Nt			1	1.F FE	583,080	85.025	425,125	500,000	580,188	0	(2,892)	0	0	4.150	3.060	MS	6,110	20,750	01/03/2022	03/15/2043
69352P-AJ-2	PPL Capital Funding Inc Sr Nt			1	2.A FE	544,750	83.742	418,710	500,000	539,636	0	(1,153)	0	0	5.000	4.412	MS	7,361	25,000	03/07/2018	03/15/2044
740189-AN-5	Precision Castparts Corp Nt			2	1.C FE	397,588	91.796	367,184	400,000	398,274	0	103	0	0	4.200	4.245	JD	747	16,800	06/01/2015	06/15/2035
74151#-AQ-1	Pricewaterhouse Coopers LLP Sr Nt				1.D	500,000	85.243	426,217	500,000	500,000	0	0	0	0	3.730	3.730	MS	5,491	18,650	09/09/2020	09/14/2035

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 Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
74170*-AU-3	Prime Property Fund LLC Sr Nt Ser S				1.F	400,000	93.245	372,980	400,000	400,000	0	0	0	0	4.480	4.480	MN	2,638	17,920	11/08/2018	11/08/2030
74170*-AV-1	Prime Property Fund LLC Sr Nt Ser T				1.F	600,000	91.180	547,080	600,000	600,000	0	0	0	0	4.580	4.580	MN	4,046	27,480	11/08/2018	11/08/2033
74170*-BJ-7	Prime Property Fund LLC Sr Nt Series GG				1.F	500,000	73.101	365,505	500,000	500,000	0	0	0	0	2.830	2.830	MS	3,813	14,150	03/24/2021	03/24/2036
74170*-BK-4	Prime Property Fund LLC Sr Nt Series HH				1.F	500,000	72.038	360,188	500,000	500,000	0	0	0	0	3.390	3.390	MS	4,567	16,950	03/24/2021	03/24/2041
74170*-BQ-1	Prime Property Fund LLC Sr Nt Series LL				1.F	500,000	66.965	334,825	500,000	500,000	0	0	0	0	3.000	3.000	AO	3,500	15,000	10/07/2021	10/07/2041
74251V-AM-4	Principal Financial Group Nt			2	1.G FE	499,270	93.526	467,630	500,000	499,692	0	74	0	0	3.100	3.117	MN	1,981	15,500	11/03/2016	11/15/2026
74251V-AA-0	Principal Financial Group Sr Nt				1.G FE	597,100	102.708	513,540	500,000	580,029	0	(4,120)	0	0	6.050	4.481	AO	6,386	30,250	07/06/2018	10/15/2036
74256L-AU-3	Principal Life Global Fndg II Nt				1.E FE	1,994,680	93.052	1,861,040	2,000,000	1,998,069	0	550	0	0	3.000	3.031	AO	12,167	60,000	04/11/2016	04/18/2026
74276#-AJ-7	Principal U.S. Property Portfo Series C				1.G	400,000	74.425	297,700	400,000	400,000	0	0	0	0	3.140	3.140	AO	3,000	6,280	04/05/2022	04/05/2037
74264*-AM-8	PRISA LHC, LLC Sr Nt				1.F IF	600,000	93.372	560,234	600,000	600,000	0	0	0	0	4.740	4.744	FA	9,559	0	08/31/2022	08/31/2032
743315-AX-1	Progressive Corp Nt			1	1.F FE	991,480	80.947	809,470	1,000,000	991,913	0	162	0	0	3.950	3.999	MS	10,424	39,500	03/17/2020	03/26/2050
743315-AT-0	Progressive Corp Sr Nt			1	1.F FE	992,318	84.425	844,250	1,000,000	992,999	0	153	0	0	4.200	4.246	MS	12,367	42,000	03/09/2018	03/15/2048
74352@-AA-5	Project Dixie AMZN 2.98 Pass Through Tr				1.E	457,392	81.998	375,052	457,392	457,392	0	0	0	0	2.980	2.999	MON	795	13,630	11/13/2020	10/10/2041
74340X-BU-4	Prologis LP Nt			1	1.G FE	498,082	95.000	475,000	500,000	498,209	0	127	0	0	3.250	3.351	JD	8,170	8,125	10/03/2022	06/30/2026
74340X-BX-8	Prologis LP Nt			1	1.G FE	496,549	95.240	476,200	500,000	496,682	0	133	0	0	4.000	4.132	MS	5,889	0	10/03/2022	09/15/2028
74340*-BJ-2	Prologis Targeted U.S. L.P. Sr Nt				1.G PL	1,000,000	85.219	852,186	1,000,000	1,000,000	0	0	0	0	4.330	4.330	FA	18,042	0	08/01/2022	08/15/2037
74340*-BB-9	Prologis Targeted U.S. L.P. Sr Nt Series				1.G PL	500,000	69.799	348,996	500,000	500,000	0	0	0	0	3.190	3.190	AO	3,367	15,950	03/30/2021	03/30/2041
74340*-BF-0	Prologis Targeted U.S. L.P. Sr Nt Series				1.G PL	400,000	68.025	272,102	400,000	400,000	0	0	0	0	3.110	3.110	JD	518	12,440	12/16/2021	12/16/2041
744320-BJ-0	Prudential Financial Inc Nt			1	2.B FE	500,000	91.000	455,000	500,000	500,000	0	0	0	0	5.125	5.125	MS	8,542	12,813	02/23/2022	03/01/2052
74432Q-BS-3	Prudential Financial Inc Nt				1.G FE	473,457	94.005	393,881	419,000	467,753	0	(1,648)	0	0	5.625	4.674	MN	3,208	23,569	04/23/2019	05/12/2041
74432Q-CA-1	Prudential Financial Inc Nt				1.G FE	1,750,245	89.407	1,564,623	1,750,000	1,750,239	0	(5)	0	0	4.600	4.599	MN	10,286	80,500	05/27/2015	05/15/2044
74432Q-CC-7	Prudential Financial Inc Sr Nt			1	1.G FE	325,000	96.052	312,169	325,000	325,000	0	0	0	0	3.878	3.878	MS	3,291	12,604	03/22/2018	03/27/2028
745332-BX-3	Puget Sound Energy Inc Nt				1.F FE	1,810,368	102.223	1,431,122	1,400,000	1,692,364	0	(14,684)	0	0	6.274	4.294	MS	25,863	87,836	05/31/2013	03/15/2037
745332-CK-0	Puget Sound Energy Inc Nt			1	1.F FE	750,000	64.046	480,345	750,000	750,000	0	0	0	0	2.893	2.893	MS	6,389	21,698	09/08/2021	09/15/2051
745867-AX-9	Pulte Group Inc Nt			2	2.B FE	100,875	98.983	98,983	100,000	100,387	0	(89)	0	0	5.000	4.889	JJ	2,306	5,000	09/27/2016	01/15/2027
Q7795#-AB-8	QIC Fin (Shop Cent Fd) Pty Ltd Ser B Gtd		D		1.G YE	2,000,000	91.637	1,832,745	2,000,000	2,000,000	0	0	0	0	3.960	3.960	JJ	37,400	79,194	07/11/2017	07/11/2029
747525-AK-9	Qualcomm Inc Nt			1	1.F FE	1,434,630	94.405	1,416,075	1,500,000	1,435,134	0	504	0	0	4.800	5.127	MN	8,200	36,000	09/23/2022	05/20/2045
747525-BT-9	Qualcomm Inc Nt			1	1.F FE	299,328	106.911	320,733	300,000	299,327	0	(1)	0	0	6.000	6.016	MN	2,600	0	11/07/2022	05/20/2053
74762E-AJ-1	Quanta Services Inc Nt			1	2.C FE	999,375	66.113	661,130	1,000,000	999,406	0	25	0	0	3.050	3.054	AO	7,625	31,178	09/15/2021	10/01/2041
74834L-AY-6	Quest Diagnostics Inc Nt			1	2.B FE	1,850,080	84.833	1,431,133	1,687,000	1,838,308	0	(4,677)	0	0	4.700	4.052	MS	20,043	79,289	08/26/2020	03/30/2045
74837H-D@-2	Questar Gas Company Sr Notes				1.G	400,000	63.319	253,277	400,000	400,000	0	0	0	0	3.150	3.150	FA	4,725	12,600	08/16/2021	08/16/2051
74837H-A@-5	Questar Gas Company Sr Nt Ser B				1.G	602,875	91.216	592,903	650,000	630,124	0	3,552	0	0	3.280	3.966	AO	5,330	21,320	11/30/2013	12/01/2027
75513E-CK-5	Raytheon Technologies Corp Nt			1	2.A FE	636,480	85.607	428,035	500,000	627,259	0	(3,689)	0	0	4.350	2.867	AO	4,592	21,750	06/11/2020	04/15/2047
913017-BJ-7	Raytheon Technologies Corp Nt				2.A FE	553,215	100.305	501,525	500,000	536,723	0	(2,169)	0	0	5.400	4.612	MN	4,500	27,000	11/30/2013	05/01/2035
913017-BS-7	Raytheon Technologies Corp Nt				2.A FE	559,962	102.218	459,981	450,000	540,342	0	(3,544)	0	0	5.700	4.071	AO	5,415	25,650	11/10/2016	04/15/2040
913017-CA-5	Raytheon Technologies Corp Nt				2.A FE	1,001,530	83.893	838,930	1,000,000	1,001,308	0	(35)	0	0	4.150	4.141	MN	5,303	41,500	04/30/2015	05/15/2045
913017-CW-7	Raytheon Technologies Corp Nt			1	2.A FE	630,045	91.313	456,565	500,000	617,746	0	(6,168)	0	0	4.450	2.584	MN	2,781	22,250	12/22/2020	11/16/2038
756109-AS-3	Realty Income Corp Nt			2	1.G FE	740,033	92.602	694,515	750,000	745,682	0	988	0	0	3.000	3.153	JJ	10,375	22,500	10/04/2016	01/15/2027
75884R-AX-1	Regency Centers LP Sr Nt			2	2.A FE	599,388	93.009	558,054	600,000	599,654	0	59	0	0	4.125	4.137	MS	7,288	24,750	02/28/2018	03/15/2028
759509-AB-8	Reliance Steel & Aluminum Co Nt			1	2.B FE	321,996	104.353	313,059	300,000	321,945	0	(51)	0	0	6.850	6.062	MN	2,626	0	12/09/2022	11/15/2036
759509-AG-7	Reliance Steel & Aluminum Co Nt			1	2.B FE	299,166	79.018	237,054	300,000	299,351	0	77	0	0	2.150	2.181	FA	2,437	6,450	07/28/2020	08/15/2030
74949L-AC-6	RELX Capital Inc Nt		D	1	2.A FE	988,390	92.848	928,480	1,000,000	992,242	0	1,075	0	0	4.000	4.143	MS	11,444	40,000	03/11/2019	03/18/2029

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 Modifer 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
760759-AF-7	Republic Services Inc Nt				2.B FE	1,161,450	104.570	1,045,700	1,000,000	1,110,451	0	(6,495)	0	0	6.086	4.874	MS	17,920	60,860	05/31/2013	03/15/2035
760759-AM-2	Republic Services Inc Nt				2.B FE	53,857	99.820	53,903	54,000	53,994	0	15	0	0	4.750	4.779	MN	328	2,565	05/02/2011	05/15/2023
767201-AL-0	Rio Tinto Finance Ltd Nt		D		1.F FE	1,241,383	100.207	1,102,277	1,100,000	1,218,354	0	(4,329)	0	0	5.200	4.328	MN	9,374	57,200	01/31/2017	11/02/2040
74841C-AB-7	Rocket Mortgage, LLC Nt			1	3.A FE	74,438	76.327	57,245	75,000	74,500	0	53	0	0	3.875	3.971	MS	969	2,906	11/19/2021	03/01/2031
77340R-AR-8	Rockies Express Pipeline LLC Nt			1	3.A FE	500,075	89.735	448,675	500,000	500,075	0	0	0	0	4.950	4.945	JJ	11,413	24,750	04/23/2019	07/15/2029
775109-BZ-3	Rogers Communication Nt		A	1	2.A FE	495,297	82.139	410,695	500,000	495,419	0	122	0	0	4.500	4.572	MS	6,625	42,800	03/07/2022	03/15/2042
775109-BG-5	Rogers Communication Sr Nt		A	2	2.A FE	496,258	75.922	379,610	500,000	496,596	0	74	0	0	4.300	4.345	FA	8,122	21,500	02/13/2018	02/15/2048
776743-AB-2	Roper Technologies Inc Nt			2	2.A FE	1,003,996	97.107	971,070	1,000,000	1,001,245	0	(435)	0	0	3.850	3.801	JD	1,711	38,500	12/01/2015	12/15/2025
778296-AD-5	Ross Stores Inc Nt			1	2.A FE	994,800	94.779	947,790	1,000,000	995,994	0	448	0	0	4.800	4.866	AO	10,133	48,000	04/02/2020	04/15/2030
778296-AG-8	Ross Stores Inc Nt			1	2.A FE	498,212	78.778	393,890	500,000	498,557	0	159	0	0	1.875	1.913	AO	1,979	9,375	10/19/2020	04/15/2031
78081B-AK-9	Royalty Pharma PLC Nt		D	1	2.C FE	490,040	78.424	392,120	500,000	492,155	0	920	0	0	2.200	2.426	MS	3,636	11,000	08/24/2020	09/02/2030
74986@-BA-8	RREEF America REIT II, Inc Sr Nt Ser D				1.G	600,000	91.769	550,613	600,000	600,000	0	0	0	0	4.240	4.240	AO	4,805	25,440	10/23/2018	10/23/2030
74986@-AY-7	RREEF America REIT II, Inc Sr Unsec Nt S				1.G	1,000,000	91.583	915,828	1,000,000	1,000,000	0	0	0	0	4.190	4.190	FA	14,083	41,900	08/31/2018	08/31/2030
G7334@-AX-1	RRPF Engine Leasing Limited Ser DD Sr Se		D		2.C FE	500,000	88.521	442,607	500,000	500,000	0	0	0	0	4.700	4.701	FA	9,139	23,500	04/11/2019	06/13/2033
G7334@-AC-7	RRPF Engine Leasing Limited Ser K Sr Sec		D		2.C FE	800,000	84.948	679,583	800,000	800,000	0	0	0	0	4.230	4.231	FA	13,160	33,840	06/13/2018	06/13/2033
78147#-AC-0	Rumpke Consolidated Cos, Inc. Ser B Sr N				2.C PL	200,000	77.285	154,570	200,000	200,000	0	0	0	0	2.590	2.590	MS	1,396	5,180	09/24/2020	09/24/2032
78391Y-B@-6	Ryman Healthcare Limited Sr Sec Nt Ser E		D		2.C IF	600,000	97.213	583,280	600,000	600,000	0	0	0	0	5.240	5.240	AO	5,502	15,720	04/28/2022	04/28/2032
78391Y-A@-7	Ryman Healthcare Limited Sr Secured Note		D		2.C YE	800,000	88.575	708,599	800,000	800,000	0	0	0	0	4.160	4.160	FA	12,480	33,280	02/16/2021	02/16/2033
78409V-AN-4	S&P Global Inc Sr Nt			1	1.G FE	986,196	86.839	868,390	1,000,000	987,273	0	261	0	0	4.500	4.585	MN	5,750	45,000	10/12/2018	05/15/2048
F7754#-AB-9	Safran Ser B Sr Nt		D		2.A	1,000,000	83.063	830,630	1,000,000	1,000,000	0	0	0	0	3.300	3.300	JD	183	33,000	06/29/2020	06/29/2032
797440-BM-5	San Diego Gas & Electric Nt			1	1.F FE	517,520	90.500	452,500	500,000	517,092	0	(428)	0	0	4.500	4.223	FA	8,500	11,250	04/13/2022	08/15/2040
797440-BV-5	San Diego Gas & Electric Nt			1	1.F FE	1,498,917	78.366	1,297,741	1,656,000	1,496,274	0	(1,994)	0	0	3.750	4.298	JD	5,175	43,350	11/10/2022	06/01/2047
478165-AH-6	SC Johnson & Sons Inc Nt			2	1.G FE	1,252,305	89.098	1,002,353	1,125,000	1,244,090	0	(3,070)	0	0	4.750	4.041	AO	11,281	53,438	03/18/2020	10/15/2046
806213-AB-0	Scentre Group Trust Nt		D	2	1.F FE	1,996,300	95.771	1,915,420	2,000,000	1,999,111	0	398	0	0	3.500	3.522	FA	27,028	70,000	12/02/2014	02/12/2025
806213-AD-6	Scentre Group Trust Nt		D	2	1.F FE	748,704	93.720	702,900	750,000	749,607	0	131	0	0	3.250	3.270	AO	4,266	24,375	04/22/2015	10/28/2025
78396*-AA-6	SCF Funding LLC Ser A Sr Nt				2.C	500,000	98.033	490,167	500,000	500,000	0	0	0	0	4.750	4.750	AO	4,948	25,000	10/16/2019	10/16/2024
78396*-AC-2	SCF Funding LLC Ser C Sr Nt				2.C PL	500,000	93.734	468,668	500,000	500,000	0	0	0	0	4.440	4.441	AO	4,625	23,450	09/23/2020	09/23/2027
78396*-AK-4	SCF Funding LLC Sr Nt				2.C PL	500,000	109.730	548,648	500,000	500,000	0	0	0	0	8.320	8.324	AO	6,124	0	11/08/2022	11/08/2027
806851-AG-6	Schlumberger Hldgs Corp Nt			2	2.A FE	999,350	97.156	971,560	1,000,000	999,779	0	69	0	0	4.000	4.008	JD	1,111	40,000	12/10/2015	12/21/2025
808513-AL-9	Schwab (Charles) Corp Nt			2	1.F FE	398,320	96.134	384,536	400,000	399,588	0	180	0	0	3.000	3.049	MS	3,700	12,000	03/03/2015	03/10/2025
81211K-AW-0	Sealed Air Corp Nt			1	3.B FE	100,250	98.250	98,250	100,000	100,198	0	(52)	0	0	5.125	5.004	JD	427	2,563	06/23/2022	12/01/2024
81211K-BA-7	Sealed Air Corp Nt			1	3.B FE	50,000	94.000	47,000	50,000	50,000	0	0	0	0	5.000	5.000	AO	528	1,222	04/05/2022	04/15/2029
81725W-AJ-2	Sensata Technologies BV Nt		D		3.C FE	75,190	97.661	73,246	75,000	75,059	0	(20)	0	0	5.000	4.969	AO	938	3,750	03/20/2015	10/01/2025
81725W-AL-7	Sensata Technologies BV Nt		D	1	3.C FE	75,063	94.773	71,080	75,000	75,059	0	(4)	0	0	5.875	5.855	MS	1,493	0	08/16/2022	09/01/2030
81728U-AA-2	Sensata Technologies BV Nt		D	1	3.C FE	100,000	87.051	87,051	100,000	100,000	0	0	0	0	4.375	4.375	FA	1,653	4,375	09/10/2019	02/15/2030
817565-CD-4	Service Corp Intl Nt			2	3.C FE	125,875	93.204	116,505	125,000	125,360	0	(111)	0	0	4.625	4.520	JD	257	5,781	12/05/2017	12/15/2027
817565-CG-7	Service Corp Intl Nt			1	3.C FE	50,063	84.269	42,135	50,000	50,051	0	(7)	0	0	4.000	3.982	MN	256	2,000	05/13/2021	05/15/2031
78413H-AA-7	SES SA Nt		D		2.B FE	1,492,157	99.100	1,512,266	1,526,000	1,524,738	0	4,840	0	0	3.600	3.930	AO	13,276	54,936	01/13/2017	04/04/2023
822582-BE-1	Shell Intl Finance BV Nt		D		1.D FE	2,986,164	93.125	2,793,750	3,000,000	2,990,161	0	598	0	0	4.125	4.159	MN	17,188	123,750	05/06/2015	05/11/2035
824348-AR-7	Sherwin-Williams Co Nt			2	2.B FE	999,410	96.218	962,180	1,000,000	999,828	0	63	0	0	3.450	3.457	FA	14,375	34,500	07/28/2015	08/01/2025
824348-AX-4	Sherwin-Williams Co Sr Nt			2	2.B FE	496,565	84.554	422,770	500,000	496,921	0	68	0	0	4.500	4.542	JD	1,875	22,500	05/02/2017	06/01/2047
82481L-AD-1	Shire Acq Inv Ireland DAC Nt		D	2	2.B FE	1,000,882	93.931	939,310	1,000,000	1,000,353	0	(91)	0	0	3.200	3.190	MS	8,711	32,000	09/20/2016	09/23/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
N7660#-AW-7	SHV Nederland BV Nt		D		2.A	1,000,000	90.626	906,261	1,000,000	1,000,000	0	0	0	0	4.800	4.800	JD	3,067	24,000	06/08/2022	06/08/2037
82620K-BF-9	Siemens Fin Nt		D	1	1.E FE	1,995,460	74.153	1,483,060	2,000,000	1,995,772	0	175	0	0	2.875	2.890	MS	17,569	57,500	03/02/2021	03/11/2041
828807-CL-9	Simon Property Group LP Nt			2	1.G FE	1,039,520	86.243	862,430	1,000,000	1,033,696	0	(1,132)	0	0	4.750	4.482	MS	13,986	47,500	04/05/2017	03/15/2042
828807-CR-6	Simon Property Group LP Nt			2	1.G FE	496,895	98.475	492,375	500,000	499,606	0	350	0	0	3.750	3.825	FA	7,813	18,750	01/13/2014	02/01/2024
828807-CV-7	Simon Property Group LP Nt			2	1.G FE	993,540	95.833	958,330	1,000,000	998,061	0	682	0	0	3.500	3.577	MS	11,667	35,000	08/10/2015	09/01/2025
828807-CZ-8	Simon Property Group LP Nt			2	1.G FE	496,890	80.411	402,055	500,000	497,251	0	65	0	0	4.250	4.287	MN	1,830	21,250	11/15/2016	11/30/2046
82967N-BA-5	Sirius XM Radio Nt			2	3.C FE	202,125	92.446	184,892	200,000	200,786	0	(279)	0	0	5.000	4.836	FA	4,167	10,000	08/25/2017	08/01/2027
784305-B*-4	SJW Group Ser 2019C Sr Nt				1.G	500,000	75.449	377,247	500,000	500,000	0	0	0	0	3.530	3.530	MN	2,942	17,650	10/08/2019	11/01/2039
834423-AB-1	Solvay Finance America Nt		D	2	2.B FE	1,003,315	96.847	968,470	1,000,000	1,001,058	0	(362)	0	0	4.450	4.408	JD	3,461	44,500	12/01/2015	12/03/2025
Q8562*-AG-0	Sonic Healthcare Serv Pty Ltd Ser R6 Sr		D		2.B	500,000	82.355	411,775	500,000	500,000	0	0	0	0	3.110	3.110	JJ	7,170	15,550	01/15/2020	01/15/2032
Q8562*-AH-8	Sonic Healthcare Serv Pty Ltd Ser R7 Sr		D		2.B	1,000,000	78.438	784,383	1,000,000	1,000,000	0	0	0	0	3.210	3.210	JJ	14,802	32,100	01/15/2020	01/15/2035
838515-J#-2	South Jersey Gas Company Sr Sr F Nt Tr B				1.G	500,000	74.480	372,400	500,000	500,000	0	0	0	0	3.930	3.930	AO	4,094	19,650	04/16/2020	04/16/2050
838518-E#-1	South Jersey Industries Inc Ser 2018C Sr				2.C	1,000,000	89.934	899,341	1,000,000	1,000,000	0	0	0	0	3.920	3.920	JD	1,307	41,700	06/19/2018	06/19/2030
842400-FF-5	Southern Cal Edison Nt			1	1.G FE	291,024	98.198	294,594	300,000	291,093	0	69	0	0	5.550	5.863	JJ	7,678	0	11/16/2022	01/15/2037
842400-FP-3	Southern Cal Edison Nt			1	1.G FE	752,880	96.791	774,328	800,000	753,104	0	224	0	0	5.500	6.050	MS	12,956	0	11/17/2022	03/15/2040
842400-FY-4	Southern Cal Edison Nt			2	2.A FE	1,851,115	98.767	1,827,190	1,850,000	1,850,095	0	(126)	0	0	3.500	3.493	AO	16,188	64,750	09/25/2013	10/01/2023
842434-CS-9	Southern California Gas Co 1st Mtge Bd			1	1.D FE	999,550	82.924	829,240	1,000,000	999,550	0	0	0	0	4.300	4.303	JJ	19,828	43,000	09/19/2018	01/15/2049
8426EP-AE-8	Southern Co Gas Capital Corp Nt			1	2.A FE	495,570	65.267	326,335	500,000	495,696	0	96	0	0	3.150	3.196	MS	3,981	16,625	09/07/2021	09/30/2051
8426EP-AC-2	Southern Co Gas Capital Corp Sr Nt			2	2.A FE	997,650	80.369	803,690	1,000,000	997,920	0	47	0	0	4.400	4.414	MN	3,789	44,000	05/04/2017	05/30/2047
842587-CW-5	Southern Co Nt			2	2.B FE	647,264	87.826	570,869	650,000	647,948	0	110	0	0	4.250	4.281	JJ	13,813	27,625	05/19/2016	07/01/2036
843646-AU-4	Southern Power Co Nt				2.B FE	991,050	85.504	855,040	1,000,000	992,044	0	166	0	0	4.950	5.007	JD	2,200	49,500	03/28/2017	12/15/2046
84383Q-A@-2	Southern Star Cent Gas Sr Nt				2.B FE	300,000	88.784	266,352	300,000	300,000	0	0	0	0	3.790	3.790	JJ	5,274	11,370	07/14/2020	07/14/2030
843830-B#-6	Southern Star Central Corp Sr Note				2.C	500,000	82.264	411,322	500,000	500,000	0	0	0	0	3.050	3.050	FA	6,185	15,250	08/05/2021	08/05/2031
843830-A#-7	Southern Star Central Corp Sr Nt				2.C FE	500,000	92.427	462,134	500,000	500,000	0	0	0	0	4.390	4.390	JJ	10,182	21,950	07/14/2020	07/14/2030
845011-AB-1	Southwest Gas Corp Nt			1	2.A FE	588,710	72.235	361,175	500,000	585,863	0	(2,110)	0	0	4.150	3.173	JD	1,729	20,750	08/18/2021	06/01/2049
844895-AW-2	Southwest Gas Corp Sr Nt			1	2.B FE	1,065,490	77.631	776,310	1,000,000	1,058,068	0	(1,745)	0	0	4.875	4.437	AO	12,188	48,750	05/17/2018	10/01/2043
845743-BR-3	Southwestern Pub Service Nt			1	1.G FE	1,054,654	75.914	759,140	1,000,000	1,051,022	0	(1,350)	0	0	3.700	3.389	FA	13,978	37,000	03/13/2020	08/15/2047
84857L-A@-0	Spire Inc Tranche B Sr Nt				2.B	1,500,000	92.328	1,384,919	1,500,000	1,500,000	0	0	0	0	3.130	3.130	MS	15,650	46,950	09/09/2016	09/01/2026
78467K-C#-2	SSE PLC Sr Nt Ser E		D		2.A	1,500,000	94.079	1,411,187	1,500,000	1,500,000	0	0	0	0	3.670	3.670	MS	17,585	55,050	09/06/2016	09/06/2026
853496-AD-9	Standard Industries Inc Nt			2	3.B FE	100,000	89.791	89,791	100,000	100,000	0	0	0	0	4.750	4.750	JJ	2,190	4,750	12/11/2017	01/15/2028
853496-AG-2	Standard Industries Inc Nt			1	3.B FE	49,688	81.493	40,747	50,000	49,720	0	31	0	0	4.375	4.463	JJ	1,009	2,188	12/08/2021	07/15/2030
854502-AJ-0	Stanley Black & Decker Inc Sr Nt			1	1.G FE	998,880	87.475	874,750	1,000,000	998,971	0	20	0	0	4.850	4.857	MN	6,197	48,500	10/30/2018	11/15/2048
855244-AD-1	Starbucks Corp Nt			2	2.A FE	154,580	99.330	148,995	150,000	150,287	0	(552)	0	0	3.850	3.466	AO	1,444	5,775	02/07/2014	10/01/2023
855244-AM-1	Starbucks Corp Nt			1	2.A FE	562,340	76.315	381,575	500,000	558,663	0	(1,596)	0	0	3.750	3.064	JD	1,563	18,750	08/19/2020	12/01/2047
855244-AS-8	Starbucks Corp Nt			1	2.A FE	436,520	86.353	345,412	400,000	434,441	0	(777)	0	0	4.500	3.959	MN	2,300	18,000	03/12/2020	11/15/2048
857477-AN-3	State Street Corp Nt				1.F FE	499,458	97.626	488,130	500,000	499,880	0	59	0	0	3.300	3.313	JD	688	16,500	12/11/2014	12/16/2024
857477-AT-0	State Street Corp Nt				1.F FE	499,330	97.292	486,460	500,000	499,800	0	71	0	0	3.550	3.566	FA	6,558	17,750	08/13/2015	08/18/2025
R2284#-AB-6	Statnett SF Sr Nt		D		1.F	606,896	90.526	588,420	650,000	631,634	0	3,198	0	0	3.170	3.784	JJ	9,101	20,605	11/30/2013	01/22/2028
R2284#-AG-5	Statnett SF Sr Nt Ser C		D		1.F	125,554	84.791	127,187	150,000	135,091	0	1,229	0	0	3.400	4.717	MS	1,544	5,100	08/31/2013	06/12/2032
85855C-AE-0	Stellantis Finance US Inc Nt			1	2.B FE	599,274	99.055	594,330	600,000	599,291	0	17	0	0	6.375	6.392	MS	11,581	0	09/13/2022	09/12/2032
859152-E#-3	Steris Corp Sr Nt Ser A-3				2.B FE	1,000,000	88.890	888,902	1,000,000	1,000,000	0	0	0	0	3.700	3.700	MN	4,831	37,000	05/15/2015	05/14/2030
85917P-AB-3	Steris PLC Nt			1	2.B FE	1,551,260	71.599	1,073,985	1,500,000	1,549,725	0	(1,123)	0	0	3.750	3.556	MS	16,563	56,250	08/05/2021	03/15/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Q8773@-AE-8	Stockland Trust Mgmt Ltd Ser A Gtd Sr Nt		D		1.G FE	850,000	96.158	817,341	850,000	850,000	0	0	0	0	3.750	3.750	FA	12,219	31,903	08/13/2015	08/13/2025
Q8773@-AF-5	Stockland Trust Mgmt Ltd Ser B Sr Gtd Nt		D		1.G FE	850,000	93.732	796,722	850,000	850,000	0	0	0	0	3.850	3.850	FA	12,545	32,750	08/13/2015	08/13/2027
863667-AG-6	Stryker Corp Nt			1	2.A FE	629,470	85.790	428,950	500,000	620,937	0	(4,201)	0	0	4.375	2.832	MN	2,795	21,875	12/07/2020	05/15/2044
863667-AJ-0	Stryker Corp Nt			2	2.A FE	494,470	88.425	442,125	500,000	495,153	0	114	0	0	4.625	4.694	MS	6,809	23,125	03/03/2016	03/15/2046
863667-AN-1	Stryker Corp Nt			2	2.A FE	496,740	96.087	480,435	500,000	498,831	0	339	0	0	3.500	3.578	MS	5,153	17,500	03/03/2016	03/15/2026
86562M-CQ-1	Sumitomo Mitsui Financial Grp Nt		D		1.G FE	1,000,000	70.333	703,330	1,000,000	1,000,000	0	0	0	0	3.050	3.050	JJ	14,149	15,250	01/05/2022	01/14/2042
86765B-AU-3	Sunoco Logistics Partners Sr Nt			2	2.C FE	496,080	93.478	467,390	500,000	497,949	0	384	0	0	4.000	4.096	AO	5,000	20,000	09/19/2017	10/01/2027
86765B-AV-1	Sunoco Logistics Partners Sr Nt			2	2.C FE	499,030	84.536	422,680	500,000	499,119	0	17	0	0	5.400	5.413	AO	6,750	27,000	09/19/2017	10/01/2047
86765L-AZ-0	Sunoco LP/Finance Corp Nt			1	3.B FE	100,250	86.805	86,805	100,000	100,202	0	(40)	0	0	4.500	4.448	AO	763	4,625	10/05/2021	04/30/2030
86787E-AN-7	Suntrust Bank Nt			2	1.F FE	930,090	99.298	992,980	1,000,000	997,236	0	8,169	0	0	2.750	3.599	MN	4,583	27,500	06/20/2013	05/01/2023
86787G-AJ-1	Suntrust Bank Nt			2	1.F FE	994,940	93.653	936,530	1,000,000	998,103	0	523	0	0	3.300	3.360	MN	4,217	33,000	05/11/2016	05/15/2026
87157D-AG-4	Synaptics Inc Nt			2	3.C FE	40,750	84.255	42,128	50,000	41,264	0	514	0	0	4.000	7.461	JD	89	1,000	06/30/2022	06/15/2029
87165B-AD-5	Synchrony Financial Nt			2	2.C FE	207,164	97.746	195,492	200,000	201,600	0	(1,111)	0	0	4.250	3.650	FA	3,211	8,500	07/27/2017	08/15/2024
87165B-AG-8	Synchrony Financial Sr Nt			2	2.C FE	515,750	95.990	479,950	500,000	505,230	0	(2,106)	0	0	4.500	4.024	JJ	9,875	22,500	07/17/2017	07/23/2025
871829-AY-3	Sysco Corp Nt			2	2.B FE	1,030,750	88.673	886,730	1,000,000	1,027,121	0	(684)	0	0	4.850	4.653	AO	12,125	48,500	12/12/2016	10/01/2045
871829-BM-8	Sysco Corp Nt			1	2.B FE	317,088	107.693	323,079	300,000	315,671	0	(541)	0	0	6.600	6.094	AO	4,950	19,800	03/30/2020	04/01/2040
874060-AY-2	Takeda Pharmaceutical Nt		D	1	2.B FE	500,000	73.817	369,085	500,000	500,000	0	0	0	0	3.025	3.025	JJ	7,226	15,125	06/29/2020	07/09/2040
874060-AW-6	Takeda Pharmaceutical Sr Nt		D	1	2.B FE	995,800	99.347	993,470	1,000,000	997,274	0	388	0	0	5.000	5.054	MN	4,861	50,000	11/19/2018	11/26/2028
875127-BJ-0	Tampa Electric Nt			1	1.G FE	997,770	70.366	703,660	1,000,000	997,846	0	45	0	0	3.450	3.462	MS	10,158	34,500	03/15/2021	03/15/2051
87612E-AR-7	Target Corp Nt			1	1.F FE	482,939	111.301	500,855	450,000	482,722	0	(217)	0	0	6.500	5.762	AO	6,175	0	11/04/2022	10/15/2037
87656X-B*-1	Tate & Lyle Intl Finance PLC Ser D Sr Nt		D		2.C	1,000,000	94.395	943,954	1,000,000	1,000,000	0	0	0	0	4.160	4.160	AO	7,164	41,600	10/29/2015	10/29/2027
87233Q-AC-2	TC Pipelines Sr Nt			2	2.A FE	500,000	94.348	471,740	500,000	500,000	0	0	0	0	3.900	3.900	MN	1,950	19,500	05/22/2017	05/25/2027
872287-AL-1	TCI Comm Inc Nt				1.G FE	2,365,794	109.306	1,967,508	1,800,000	2,037,585	0	(40,736)	0	0	7.125	4.231	FA	48,450	128,250	05/31/2013	02/15/2028
879369-AF-3	Teleflex Inc Nt			2	3.B FE	101,031	95.309	95,309	100,000	100,412	0	(132)	0	0	4.625	4.470	MN	591	4,625	11/16/2017	11/15/2027
87969N-AD-7	Telstra Corp LTD Nt		D	2	1.G FE	598,980	96.377	578,262	600,000	599,741	0	109	0	0	3.125	3.145	AO	4,375	18,750	03/30/2015	04/07/2025
88032W-AN-6	Tencent Holdings Nt		D	1	1.E FE	802,008	92.371	738,968	800,000	801,347	0	(189)	0	0	3.975	3.944	AO	7,067	31,800	04/15/2019	04/11/2029
880451-AZ-2	Tennessee Gas Pipeline Nt			1	2.B FE	499,005	84.022	420,110	500,000	499,261	0	91	0	0	2.900	2.923	MS	4,833	14,500	02/19/2020	03/01/2030
88167A-AE-1	Teva Pharmaceuticals Nt		D		3.C FE	479,065	87.450	437,250	500,000	488,987	0	2,561	0	0	3.150	3.650	AO	3,938	15,750	07/18/2016	10/01/2026
88167A-AF-8	Teva Pharmaceuticals Nt		D		3.C FE	343,374	61.143	244,572	400,000	346,588	0	879	0	0	4.100	4.965	AO	4,100	16,400	07/18/2016	10/01/2046
882508-BD-5	Texas Instruments Inc Sr Nt			1	1.E FE	497,780	88.883	444,415	500,000	497,976	0	44	0	0	4.150	4.176	MN	2,651	20,750	04/30/2018	05/15/2048
883203-BU-4	Textron Nt			2	2.B FE	499,005	98.666	493,330	500,000	499,865	0	111	0	0	4.300	4.324	MS	7,167	21,500	01/23/2014	03/01/2024
883203-CC-3	Textron Nt			1	2.B FE	698,401	80.347	562,429	700,000	698,738	0	137	0	0	2.450	2.474	MS	5,050	17,150	08/13/2020	03/15/2031
109696-AA-2	The Brink's Co Nt			2	3.C FE	300,000	91.500	274,500	300,000	299,963	0	(8)	0	0	4.625	4.623	AO	2,929	13,875	10/31/2017	10/15/2027
Q9326#-AD-8	The University of Melbourne Sr Nt Ser D		D		1.B FE	2,000,000	84.517	1,690,344	2,000,000	2,000,000	0	0	0	0	4.360	4.360	FA	32,458	87,200	02/17/2016	02/17/2046
883556-BG-6	Thermo Fisher Scientific Inc Nt			1	1.G FE	909,044	101.180	899,490	889,000	908,947	0	(97)	0	0	5.300	5.122	FA	19,632	0	09/22/2022	02/01/2044
884903-BV-6	Thomson Reuters Corp Nt		A	2	2.B FE	1,596,352	94.772	1,516,352	1,600,000	1,598,636	0	376	0	0	3.350	3.377	MN	6,849	53,600	05/02/2016	05/15/2026
88632Q-AE-3	Tibco Software Inc Nt			1	4.B FE	127,500	84.286	126,429	150,000	128,027	0	527	0	0	6.500	9.677	MS	2,465	0	12/02/2022	03/31/2029
886546-AD-2	Tiffany & Co Nt			2	1.E FE	947,300	88.693	886,930	1,000,000	953,817	0	1,117	0	0	4.900	5.259	AO	12,250	49,000	04/14/2016	10/01/2044
88675@-AC-1	Tiger Global Management LLC Series C Sen				1.F PL	500,000	88.084	440,420	500,000	500,000	0	0	0	0	3.930	3.930	AO	4,258	9,825	04/13/2022	04/13/2032
872540-AU-3	TJX Companies Inc Nt			1	1.F FE	623,336	89.588	537,528	600,000	622,157	0	(448)	0	0	4.500	4.266	AO	5,700	27,000	03/30/2020	04/15/2050
87264A-AV-7	T-Mobile USA Inc Nt			2	2.C FE	100,469	97.216	97,216	100,000	100,201	0	(59)	0	0	4.750	4.679	FA	1,979	4,750	01/23/2018	02/01/2028
87264A-AX-3	T-Mobile USA Inc Nt			1	2.C FE	492,888	85.810	429,050	500,000	493,531	0	243	0	0	4.375	4.483	AO	4,618	21,875	04/02/2020	04/15/2040

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 Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87264A-BL-8	T-Mobile USA Inc Nt			1	2.C FE	683,116	70.668	494,676	700,000	684,448	0	627	0	0	3.000	3.162	FA	7,933	21,000	10/19/2020	02/15/2041
87264A-BN-4	T-Mobile USA Inc Nt			1	2.C FE	993,285	66.775	667,750	1,000,000	993,479	0	138	0	0	3.300	3.336	FA	12,467	33,000	08/11/2021	02/15/2051
87264A-BT-1	T-Mobile USA Inc Nt			1	2.C FE	197,188	82.593	165,186	200,000	197,476	0	273	0	0	2.875	3.052	FA	2,172	5,750	12/16/2021	02/15/2031
89055F-AC-7	TopBuild Corp Nt			1	3.B FE	50,625	81.261	40,631	50,000	50,552	0	(57)	0	0	4.125	3.939	FA	779	1,724	09/29/2021	02/15/2032
891160-MJ-9	Toronto-Dominion Bank Nt		A	2	1.F FE	998,250	92.222	922,220	1,000,000	998,872	0	108	0	0	3.625	3.640	MS	10,674	36,250	09/08/2016	09/15/2031
89352H-AM-1	Trans-Canada Pipelines Nt		A	2	2.A FE	1,027,731	91.495	914,950	1,000,000	1,020,312	0	(1,448)	0	0	4.625	4.387	MS	15,417	46,250	03/29/2017	03/01/2034
89352H-AT-6	Trans-Canada Pipelines Nt		A	2	2.A FE	995,810	99.685	996,850	1,000,000	998,495	0	449	0	0	4.875	4.929	JJ	22,479	48,750	01/22/2016	01/15/2026
893647-BE-6	Transdigm Inc Nt			1	4.A FE	292,125	98.619	295,857	300,000	292,684	0	559	0	0	6.250	7.115	MS	5,521	0	09/23/2022	03/15/2026
Q9194*-AN-9	Transurban Queensland Fin Pty Ser M Sr S		D		2.B FE	500,000	87.357	436,786	500,000	500,000	0	0	0	0	4.160	4.160	MN	2,658	20,800	05/15/2019	05/15/2034
Q9194*-AG-4	Transurban Queensland Fin Pty Sr Nt Ser		D		2.B FE	1,000,000	86.571	865,709	1,000,000	1,000,000	0	0	0	0	3.700	3.700	JD	1,131	37,000	12/20/2016	12/20/2031
894164-AA-0	TRAVEL LEISURE CO Nt			1	3.C FE	50,000	81.483	40,742	50,000	50,000	0	0	0	0	4.500	4.500	JD	188	2,331	11/15/2021	12/01/2029
89417E-AH-2	Travelers Cos Inc Nt				1.F FE	236,784	99.585	199,170	200,000	230,550	0	(1,141)	0	0	5.350	4.131	MN	1,783	10,700	12/07/2016	11/01/2040
89417E-AK-5	Travelers Cos Inc Nt			2	1.F FE	396,864	85.608	342,432	400,000	397,307	0	69	0	0	4.300	4.347	FA	6,020	17,200	08/18/2015	08/25/2045
89566E-AH-1	Tristate Generat Nt			1	1.G FE	631,580	79.082	395,410	500,000	622,295	0	(3,985)	0	0	4.700	3.121	MN	3,917	23,500	08/11/2020	11/01/2044
89566E-AK-4	Tristate Generat Nt			1	1.G FE	291,288	74.360	185,156	249,000	288,750	0	(1,153)	0	0	4.250	3.256	JD	882	10,583	09/28/2020	06/01/2046
89788N-AA-8	Truist Financial Group Nt			2	1.G FE	1,000,000	94.118	941,180	1,000,000	1,000,000	0	0	0	0	4.916	4.916	JJ	20,893	0	07/25/2022	07/28/2033
872898-AD-3	TSMC ARIZONA CORP Nt			1	1.D FE	1,021,656	78.245	782,450	1,000,000	1,020,706	0	(852)	0	0	3.125	2.976	AO	5,729	31,250	11/12/2021	10/25/2041
87305Q-CM-1	TTX Corp Nt			1	1.F FE	1,788,899	82.386	1,430,221	1,736,000	1,783,412	0	(4,755)	0	0	4.200	3.935	JJ	36,456	30,912	09/21/2022	07/01/2046
87305Q-CP-4	TTX Corp Nt			1	1.F FE	1,471,186	101.218	1,467,661	1,450,000	1,471,141	0	(45)	0	0	5.650	5.549	JD	8,648	0	11/16/2022	12/01/2052
87305Q-CN-9	TTX Corp Sr Nt			1	1.F FE	498,940	86.887	434,435	500,000	499,021	0	19	0	0	4.600	4.613	FA	9,583	23,000	01/11/2019	02/01/2049
902133-AT-4	Tyco Electronics Nt		D	2	1.G FE	498,785	96.315	481,575	500,000	499,576	0	126	0	0	3.700	3.729	FA	6,989	18,500	01/25/2016	02/15/2026
902494-AZ-6	Tyson Foods Inc Nt			2	2.B FE	823,913	95.965	719,738	750,000	803,160	0	(3,712)	0	0	4.875	4.076	FA	13,813	36,563	10/12/2016	08/15/2034
902494-BD-4	Tyson Foods Inc Sr Nt			2	2.B FE	999,675	86.180	861,800	1,000,000	999,697	0	4	0	0	4.550	4.552	JD	3,665	45,500	05/24/2017	06/02/2047
902494-BK-8	Tyson Foods Inc Sr Nt			1	2.B FE	399,928	95.535	382,140	400,000	399,957	0	6	0	0	4.350	4.352	MS	5,800	17,400	02/13/2019	03/01/2029
902613-AT-5	UBS Group AG Nt		D	1	1.G FE	498,795	92.902	464,510	500,000	498,829	0	34	0	0	4.988	5.017	FA	10,115	0	08/02/2022	08/05/2033
907818-EB-0	Union Pacific Corp Nt			2	1.G FE	1,002,996	84.848	848,480	1,000,000	1,002,000	0	(141)	0	0	3.375	3.354	FA	14,063	33,750	01/27/2015	02/01/2035
907818-EJ-3	Union Pacific Corp Nt			2	1.G FE	986,820	82.236	822,360	1,000,000	988,585	0	290	0	0	4.050	4.127	MS	13,500	40,500	02/25/2016	03/01/2046
907818-GC-6	Union Pacific Corp Nt			1	1.G FE	589,199	96.575	627,738	650,000	589,344	0	145	0	0	4.950	5.598	MS	10,010	0	11/03/2022	09/09/2052
907818-GD-4	Union Pacific Corp Nt			1	1.G FE	882,320	96.862	968,620	1,000,000	882,454	0	134	0	0	5.150	5.920	JJ	16,022	0	10/20/2022	01/20/2063
907818-EX-2	Union Pacific Corp Sr Nt			1	1.G FE	199,780	84.437	168,874	200,000	199,830	0	2	0	0	4.800	4.805	MS	2,960	9,600	06/05/2018	09/10/2058
90783X-AA-9	Union Pacific RR Ser 07-3 Nt				1.C FE	212,157	103.076	185,538	180,001	197,535	0	(352)	0	0	6.176	3.402	JJ	5,528	11,108	11/30/2013	01/02/2031
90964*-AG-0	United Bottling Mgmt Co LLC Sr Nt Ser A				2.A PL	1,000,000	94.826	948,260	1,000,000	1,000,000	0	0	0	0	3.990	3.990	JD	1,108	39,900	12/21/2016	12/21/2026
90964*-AH-8	United Bottling Mgmt Co LLC Sr Nt Ser B				2.A PL	1,000,000	90.331	903,313	1,000,000	1,000,000	0	0	0	0	4.240	4.240	JD	1,178	42,400	12/21/2016	12/21/2031
911312-AR-7	United Parcel Service Nt			1	1.F FE	1,055,400	83.509	835,090	1,000,000	1,050,301	0	(1,788)	0	0	3.625	3.277	AO	9,063	36,250	01/13/2020	10/01/2042
911312-BN-5	United Parcel Service Nt			1	1.F FE	327,213	82.404	247,212	300,000	325,223	0	(670)	0	0	3.750	3.248	MN	1,438	11,250	12/03/2019	11/15/2047
911312-BW-5	United Parcel Service Nt			1	1.F FE	1,006,260	103.665	1,036,650	1,000,000	1,005,995	0	(105)	0	0	5.300	5.258	AO	13,250	53,000	03/19/2020	04/01/2050
911365-BG-8	United Rentals NA Inc Nt			2	3.A FE	250,813	94.765	236,913	250,000	250,329	0	(98)	0	0	4.875	4.828	JJ	5,620	12,188	09/08/2017	01/15/2028
911365-BP-8	United Rentals NA Inc Nt			1	3.B FE	100,938	81.583	81,583	100,000	100,791	0	(106)	0	0	3.750	3.613	JJ	1,729	3,458	07/30/2021	01/15/2032
91324P-CQ-3	UnitedHealth Group Inc Nt				1.F FE	1,003,785	97.309	973,090	1,000,000	1,002,746	0	(159)	0	0	4.625	4.596	JJ	21,326	46,250	07/21/2015	07/15/2035
91324P-DL-3	UnitedHealth Group Inc Nt			1	1.F FE	1,229,810	86.983	869,830	1,000,000	1,219,066	0	(5,833)	0	0	4.250	2.997	JD	1,889	42,500	02/16/2021	06/15/2048
91324P-EF-5	UnitedHealth Group Inc Nt			1	1.F FE	496,775	72.123	360,615	500,000	496,879	0	66	0	0	3.250	3.284	MN	2,076	16,250	05/17/2021	05/15/2051
91324P-EL-2	UnitedHealth Group Inc Nt			1	1.F FE	994,456	94.002	940,020	1,000,000	994,476	0	20	0	0	4.950	4.982	MN	6,325	24,063	05/17/2022	05/15/2062

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 Modifer 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91324P-DQ-2	UnitedHealth Group Inc Sr Nt			1	1.F FE	398,360	89.319	357,276	400,000	398,475	0	31	0	0	4.450	4.475	JD	791	17,800	12/13/2018	12/15/2048
91529Y-AL-0	Unum Group Nt				2.C FE	1,014,260	95.576	955,760	1,000,000	1,005,001	0	(1,640)	0	0	3.875	3.688	MN	6,028	38,750	10/13/2016	11/05/2025
92556V-AD-8	Upjohn Inc Nt			1	2.C FE	208,136	78.394	156,788	200,000	206,593	0	(833)	0	0	2.700	2.204	JD	135	5,400	02/12/2021	06/22/2030
92556V-AE-6	Upjohn Inc Nt			1	2.C FE	498,960	67.345	336,725	500,000	499,052	0	37	0	0	3.850	3.865	JD	481	19,250	06/17/2020	06/22/2040
92556V-AF-3	Upjohn Inc Nt			1	2.C FE	1,055,450	61.960	619,600	1,000,000	1,054,086	0	(1,157)	0	0	4.000	3.682	JD	1,000	40,000	10/07/2021	06/22/2050
91159H-HM-5	US Bancorp Nt			2	1.F FE	999,230	94.562	945,620	1,000,000	999,718	0	79	0	0	3.100	3.109	AO	5,511	31,000	04/21/2016	04/27/2026
91159H-JG-6	US Bancorp Nt			1	1.F FE	1,192,700	95.200	1,142,400	1,200,000	1,192,914	0	214	0	0	4.967	5.040	JJ	26,325	0	08/30/2022	07/22/2033
902917-AH-6	USA Waste Svcs Nt				2.A FE	1,128,663	110.114	963,498	875,000	987,517	0	(17,605)	0	0	7.000	4.361	JJ	28,243	61,250	05/31/2013	07/15/2028
91911K-AN-2	Valeant Pharmaceuticals Nt		A	1	4.C FE	152,063	84.952	127,428	150,000	150,000	0	(537)	0	0	5.500	5.054	MN	1,375	8,250	05/30/2019	11/01/2025
91913Y-AS-9	Valero Energy Nt				2.B FE	999,000	96.852	968,520	1,000,000	999,748	0	108	0	0	3.650	3.662	MS	10,747	36,500	03/10/2015	03/15/2025
91914J-AA-0	Valero Energy Partners Nt			2	2.B FE	999,590	96.222	962,220	1,000,000	999,820	0	41	0	0	4.375	4.380	JD	1,944	43,750	12/02/2016	12/15/2026
91913Y-AL-4	Valero Energy Sr Nt				2.B FE	1,007,865	106.861	902,975	845,000	977,149	0	(6,070)	0	0	6.625	5.084	JD	2,488	55,981	04/20/2017	06/15/2037
920253-AF-8	Valmont Industries Inc Sr Nt			1	2.C FE	935,100	86.426	864,260	1,000,000	940,930	0	1,390	0	0	5.000	5.468	AO	12,500	50,000	06/08/2018	10/01/2044
92047W-AD-3	Valvoline Inc Nt			1	4.A FE	197,260	97.023	189,195	195,000	196,529	0	(264)	0	0	4.250	4.079	AO	1,750	8,288	02/27/2020	02/15/2030
92212W-AE-0	Var Energi Asa Nt		D	1	2.C FE	398,206	103.272	413,088	400,000	398,222	0	16	0	0	8.000	8.066	MN	4,089	0	11/08/2022	11/15/2032
Q9389#-AJ-9	Vector Limited Ser 2020 2 Sr Nt		D		2.B	1,000,000	73.282	732,818	1,000,000	1,000,000	0	0	0	0	2.740	2.740	MS	8,296	27,400	03/12/2020	03/12/2035
92277G-AM-9	Ventas Realty LP Sr Nt			2	2.A FE	496,165	92.651	463,255	500,000	497,834	0	370	0	0	4.000	4.094	MS	6,667	20,000	02/13/2018	03/01/2028
92277G-AN-7	Ventas Realty LP Sr Nt			1	2.A FE	999,540	93.294	932,940	1,000,000	999,688	0	44	0	0	4.400	4.406	JJ	20,289	44,000	08/06/2018	01/15/2029
92334*-AB-0	Veolia Utility Resources LLC Sr Nt				1.F Z	1,000,000	101.123	1,011,231	1,000,000	1,000,000	0	0	0	0	5.860	5.860	MN	8,302	0	11/10/2022	11/10/2052
92343V-BZ-6	Verizon Communications Inc Nt			2	2.A FE	1,025,580	92.546	925,460	1,000,000	1,018,929	0	(1,280)	0	0	5.050	4.826	MS	14,869	50,500	03/03/2017	03/15/2034
92343V-CK-8	Verizon Communications Inc Nt				2.A FE	960,160	90.268	902,680	1,000,000	964,861	0	752	0	0	4.862	5.120	FA	17,557	48,620	11/04/2015	08/21/2046
92343V-FD-1	Verizon Communications Inc Nt			1	2.A FE	195,205	78.913	197,283	250,000	195,319	0	114	0	0	4.000	5.570	MS	2,750	0	11/15/2022	03/22/2050
92343V-FT-6	Verizon Communications Inc Nt			1	2.A FE	500,267	67.955	339,775	500,000	500,243	0	(11)	0	0	2.650	2.646	MN	1,509	13,250	11/10/2020	11/20/2040
92343V-GC-2	Verizon Communications Inc Nt			1	2.A FE	500,910	70.356	351,780	500,000	500,909	0	(1)	0	0	3.700	3.691	MS	5,088	18,500	05/20/2021	03/22/2061
92343V-DY-7	Verizon Communications Inc Sr Nt				2.A FE	496,280	97.534	487,670	500,000	498,246	0	374	0	0	4.125	4.217	MS	6,016	20,625	03/13/2017	03/16/2027
92343V-ER-1	Verizon Communications Inc Sr Nt				2.A FE	499,903	96.328	487,420	506,000	502,317	0	554	0	0	4.329	4.475	MS	6,085	21,905	06/14/2018	09/21/2028
92535U-AB-0	Vertiv Group Corp Nt			1	4.A FE	50,156	85.000	42,500	50,000	50,123	0	(27)	0	0	4.125	4.055	MN	264	2,194	10/15/2021	11/15/2028
918204-AR-9	VF Corp Nt				2.A FE	1,127,095	98.638	986,380	1,000,000	1,083,223	0	(5,709)	0	0	6.000	4.992	AO	12,667	60,000	11/30/2013	10/15/2033
124857-AQ-6	ViacomCBS Inc Nt			2	2.B FE	246,160	95.894	239,735	250,000	248,715	0	389	0	0	4.000	4.182	JJ	4,611	10,000	07/07/2015	01/15/2026
124857-AN-3	ViacomCBS Inc Sr Nt			2	2.B FE	513,190	70.243	351,215	500,000	511,649	0	(318)	0	0	4.600	4.431	JJ	10,606	23,000	08/10/2017	01/15/2045
628530-AV-9	Viatris Nt				2.C FE	229,655	99.923	249,808	250,000	249,874	0	3,274	0	0	3.125	4.481	JJ	3,602	7,813	12/16/2015	01/15/2023
925550-AF-2	Viavi Solutions Inc Nt			1	3.B FE	100,938	84.046	84,046	100,000	100,717	0	(176)	0	0	3.750	3.544	AO	938	3,771	09/24/2021	10/01/2029
Q9396#-AL-5	Victoria Power Networks Sr Nt Ser B		D		1.G	2,000,000	87.745	1,754,894	2,000,000	2,000,000	0	0	0	0	2.860	2.860	AO	12,552	57,200	10/12/2016	10/12/2028
92660F-AN-4	Vidtron LTD/Vidtron LTEE Nt		A	1	3.A FE	50,500	84.292	42,146	50,000	50,356	0	(95)	0	0	3.625	3.405	JD	81	1,813	06/18/2021	06/15/2029
927804-GF-5	Virginia Elec & Power Co Nt			1	1.F FE	973,770	66.273	662,730	1,000,000	974,318	0	548	0	0	2.950	3.085	MN	3,769	28,926	01/05/2022	11/15/2051
927804-GA-6	Virginia Elec & Power Co Sr Nt			1	1.F FE	995,640	87.389	873,890	1,000,000	995,949	0	80	0	0	4.600	4.627	JD	3,833	46,000	11/27/2018	12/01/2048
92826C-AE-2	Visa Inc Nt			2	1.D FE	1,997,300	94.771	1,895,420	2,000,000	1,998,011	0	114	0	0	4.150	4.160	JD	3,919	83,000	12/09/2015	12/14/2035
92838*-AA-3	Vista Pass Through Trust 2022 Pass Throu		D		2.A PL	500,000	104.712	523,560	500,000	500,000	0	0	0	0	6.850	6.845	AO	12,653	0	08/18/2022	10/05/2030
92838@-AA-1	Vista Ridge LLC Senior Secured Note				1.F PL	665,687	70.487	469,223	665,687	665,687	0	0	0	0	2.570	2.579	MJSD	48	17,108	12/01/2020	10/14/2049
92840V-AH-5	Vistra Operations Co LLC Nt			1	3.B FE	258,000	86.278	258,834	300,000	259,400	0	1,400	0	0	4.375	7.063	MN	2,188	6,563	09/22/2022	05/01/2029
928563-AC-9	VMware Inc Sr Nt			2	2.C FE	249,160	93.469	233,673	250,000	249,570	0	83	0	0	3.900	3.941	FA	3,521	9,750	08/16/2017	08/21/2027
92857W-BL-3	Vodafone Group Nt		D	1	2.B FE	1,173,640	92.473	924,730	1,000,000	1,152,927	0	(7,255)	0	0	5.000	3.690	MN	4,306	50,000	01/13/2020	05/30/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92857W-BM-1	Vodafone Group Nt		D	1	2.B FE	452,530	88.608	443,040	500,000	452,802	0	272	0	0	5.250	5.977	MN	2,260	13,125	09/16/2022	05/30/2048
92857W-BU-3	Vodafone Group Nt		D	1	2.B FE	583,955	76.711	383,555	500,000	580,127	0	(1,731)	0	0	4.250	3.357	MS	6,139	21,250	09/25/2020	09/17/2050
92857W-BK-5	Vodafone Group Sr Nt		D		2.B FE	791,186	98.394	787,152	800,000	794,743	0	840	0	0	4.375	4.513	MN	3,014	35,000	06/11/2018	05/30/2028
928668-AU-6	Volkswagen Group America Sr Nt		D		2.A FE	1,483,200	97.101	1,456,515	1,500,000	1,489,183	0	1,558	0	0	4.750	4.893	MN	9,500	71,250	11/07/2018	11/13/2028
929160-AV-1	Vulcan Materials Co Nt			1	2.B FE	1,216,730	83.539	835,390	1,000,000	1,209,738	0	(5,725)	0	0	4.500	3.235	JD	2,000	45,000	10/06/2021	06/15/2047
960386-AL-4	Wabtec Nt				2.C FE	982,340	93.370	933,700	1,000,000	992,325	0	1,805	0	0	3.450	3.664	MN	4,408	34,500	12/05/2016	11/15/2026
960386-AM-2	Wabtec Sr Nt			1	2.C FE	500,180	96.230	481,150	500,000	500,114	0	(17)	0	0	4.950	4.945	MS	7,288	24,750	09/12/2018	09/15/2028
931427-AB-4	Walgreens Boots Alliance Inc Nt			1	2.B FE	1,083,620	87.657	876,570	1,000,000	1,068,469	0	(4,745)	0	0	4.500	3.755	MN	5,375	45,000	08/26/2019	11/18/2034
931427-AC-2	Walgreens Boots Alliance Inc Sr Nt			2	2.B FE	495,425	84.186	420,930	500,000	495,919	0	103	0	0	4.800	4.861	MN	2,867	24,000	02/13/2018	11/18/2044
931142-CV-3	Wal-Mart Stores Inc Nt				1.C FE	581,208	97.903	582,523	595,000	581,292	0	84	0	0	4.875	5.075	JJ	13,939	0	11/17/2022	07/08/2040
931142-DK-6	Wal-Mart Stores Inc Nt			1	1.C FE	239,353	96.414	241,035	250,000	239,393	0	41	0	0	4.750	5.083	AO	2,936	0	11/15/2022	10/02/2043
254687-CR-5	Walt Disney Co Nt				2.A FE	524,295	99.227	496,135	500,000	504,219	0	(5,515)	0	0	4.000	2.849	AO	5,000	20,000	03/20/2019	10/01/2023
254687-DD-5	Walt Disney Co Nt			1	2.A FE	511,795	97.252	486,260	500,000	505,031	0	(1,866)	0	0	3.700	3.284	AO	3,906	18,500	03/20/2019	10/15/2025
254687-FB-7	Walt Disney Co Nt			1	2.A FE	1,354,512	91.554	1,098,648	1,200,000	1,341,472	0	(3,621)	0	0	4.750	3.971	MN	7,283	57,000	03/20/2019	11/15/2046
254687-FF-8	Walt Disney Co Nt				1.G FE	300,000	129.305	387,915	300,000	300,000	0	0	0	0	8.250	8.250	AO	5,088	24,750	03/20/2019	10/17/2096
254687-FS-0	Walt Disney Co Nt			1	1.G FE	496,580	92.480	462,400	500,000	496,734	0	58	0	0	4.700	4.743	MS	6,397	23,500	03/19/2020	03/23/2050
25470D-BE-8	Warner Bros Discovery Nt			1	2.C FE	996,003	95.444	954,440	1,000,000	998,320	0	639	0	0	3.950	4.023	JD	1,756	39,500	04/03/2019	06/15/2025
25470D-AS-8	Warner Bros Discovery Sr Nt			2	2.C FE	750,134	80.860	606,450	750,000	750,138	0	(7)	0	0	5.000	4.998	MS	10,521	37,500	06/03/2019	09/20/2037
93884P-DW-7	Washington Gas Light Company Nt			1	1.G FE	591,833	74.683	374,909	502,000	586,516	0	(2,556)	0	0	3.796	2.804	MS	5,611	19,056	11/18/2020	09/15/2046
939653-A*-2	Washington REIT Senior Note				2.B	500,000	83.144	415,720	500,000	500,000	0	0	0	0	3.440	3.440	JJ	7,931	17,152	12/17/2020	12/29/2030
94106L-BS-7	Waste Management Inc Nt			1	2.A FE	998,500	95.468	954,680	1,000,000	998,554	0	54	0	0	4.150	4.169	AO	8,761	17,638	04/28/2022	04/15/2032
948741-AK-9	Weingarten Realty Investors Nt			2	2.A FE	1,000,960	98.796	987,960	1,000,000	1,000,151	0	(139)	0	0	4.450	4.435	JJ	20,519	44,500	01/21/2014	01/15/2024
Q9609*-AC-2	WestConnex Finance Company Sr Secured No		D		2.A FE	500,000	77.170	385,851	500,000	500,000	0	0	0	0	3.280	3.280	JD	729	16,400	06/15/2021	06/15/2036
958102-AR-6	Western Digital Corp Nt			1	2.C FE	498,630	71.859	359,295	500,000	498,743	0	111	0	0	3.100	3.132	FA	6,458	9,946	12/07/2021	02/01/2032
958254-AH-7	Western Gas Partners Sr Nt			2	3.A FE	248,588	91.750	229,375	250,000	249,191	0	136	0	0	4.500	4.571	MS	3,750	11,250	02/21/2018	03/01/2028
960413-AY-8	Westlake Chemical Corp Nt			1	2.B FE	491,475	66.498	332,490	500,000	491,910	0	320	0	0	2.875	2.989	FA	5,431	14,215	08/05/2021	08/15/2041
961214-EG-4	Westpac Banking Nt		D		2.A FE	300,000	82.193	246,579	300,000	300,000	0	0	0	0	4.421	4.421	JJ	5,784	13,263	07/16/2019	07/24/2039
961214-FG-3	Westpac Banking Nt		D	1	2.A FE	269,886	93.785	281,355	300,000	270,328	0	442	0	0	5.405	6.724	FA	6,351	0	10/07/2022	08/10/2033
96145D-AD-7	Westrock Co Sr Nt			2	2.B FE	499,780	91.688	458,440	500,000	499,893	0	21	0	0	3.375	3.380	MS	4,969	16,875	08/21/2017	09/15/2027
963320-AT-3	Whirlpool Corp Nt				2.B FE	517,510	97.182	485,910	500,000	504,575	0	(1,859)	0	0	3.700	3.289	MN	3,083	18,500	03/25/2015	05/01/2025
963320-AV-8	Whirlpool Corp Nt			1	2.B FE	1,057,790	77.821	778,210	1,000,000	1,053,869	0	(1,390)	0	0	4.500	4.134	JD	3,750	45,000	01/10/2020	06/01/2046
963320-AX-4	Whirlpool Corp Nt			1	2.B FE	295,671	80.510	241,530	300,000	295,862	0	73	0	0	4.600	4.690	MN	1,763	13,800	05/04/2020	05/15/2050
963320-AW-6	Whirlpool Corp Sr Nt			1	2.B FE	494,050	97.447	487,235	500,000	496,007	0	544	0	0	4.750	4.902	FA	8,247	23,750	02/20/2019	02/26/2029
96926J-AC-1	William Carter Nt			1	3.B FE	260,669	95.922	244,601	255,000	256,512	0	(1,192)	0	0	5.625	5.109	MS	4,223	14,344	05/09/2019	03/15/2027
96950F-AP-9	Williams Partners LP Nt			1	2.B FE	1,797,570	85.544	1,283,160	1,500,000	1,786,977	0	(8,673)	0	0	4.900	3.614	JJ	33,892	73,500	10/05/2021	01/15/2045
96949L-AD-7	Williams Partners LP Sr Nt			2	2.B FE	349,822	94.283	329,991	350,000	349,914	0	17	0	0	3.750	3.756	JD	583	13,125	05/31/2017	06/15/2027
976656-CE-6	Wisconsin Electric Power Co Nt			1	1.G FE	561,995	74.229	371,145	500,000	559,099	0	(2,245)	0	0	3.650	2.854	JD	811	18,250	09/09/2021	12/15/2042
976656-CJ-5	Wisconsin Electric Power Co Nt			1	1.G FE	613,555	80.488	402,440	500,000	606,374	0	(3,283)	0	0	4.300	2.992	JD	956	21,500	10/06/2020	12/15/2045
976826-BE-6	Wisconsin Power & Light Nt				1.G FE	609,725	105.836	529,180	500,000	581,350	0	(3,762)	0	0	6.375	4.812	FA	12,042	31,875	11/30/2013	08/15/2037
97786#-AL-6	Wolseley Capital Inc Sr Nt Ser K		D		2.A FE	1,000,000	92.557	925,568	1,000,000	1,000,000	0	0	0	0	3.830	3.830	MS	12,767	38,300	09/01/2015	09/01/2027
97786#-AP-7	Wolseley Capital Inc Sr Nt Ser N		D		2.A FE	1,000,000	92.650	926,505	1,000,000	1,000,000	0	0	0	0	3.510	3.510	MN	3,023	35,100	11/30/2017	11/30/2026
978097-AG-8	Wolverine World Wide Nt			1	3.C FE	100,281	75.756	75,756	100,000	100,210	0	(53)	0	0	4.000	3.937	FA	1,511	3,878	08/13/2021	08/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
980236-AM-5	Woodside Petroleum Ltd Nt		D	2	2.A FE	1,501,665	96.060	1,440,900	1,500,000	1,500,390	0	(184)	0	0	3.650	3.636	MS	17,642	54,750	02/27/2015	03/05/2025
980236-AP-8	Woodside Petroleum Ltd Sr Nt		D	2	2.A FE	499,655	90.517	452,585	500,000	499,813	0	32	0	0	3.700	3.708	MS	5,447	18,500	09/06/2017	03/15/2028
980745-D@-9	Woodward Inc Sr Nt Ser H				2.C	500,000	98.832	494,160	500,000	500,000	0	0	0	0	4.030	4.030	AO	5,038	20,150	10/01/2013	11/15/2023
980745-E@-8	Woodward Inc Sr Nt Ser K				2.C	500,000	98.832	494,160	500,000	500,000	0	0	0	0	4.030	4.031	AO	5,038	20,150	11/15/2013	11/15/2023
980745-G#-4	Woodward Inc Sr Nt Ser T				2.C	800,000	91.839	734,711	800,000	800,000	0	0	0	0	4.610	4.610	MN	3,176	36,880	05/31/2018	05/30/2033
92936M-AE-7	WPP Finance 2010 Nt		D	1	2.B FE	820,311	83.161	565,495	680,000	815,500	0	(4,003)	0	0	5.625	4.184	MN	4,888	38,250	10/13/2021	11/15/2043
92940P-AF-1	WRKCO Inc Nt			1	2.B FE	748,128	90.424	678,180	750,000	748,558	0	122	0	0	4.200	4.225	JD	2,625	31,500	05/20/2019	06/01/2032
92940P-AD-6	WRKCO Inc Sr Nt			2	2.B FE	499,755	96.216	481,080	500,000	499,814	0	25	0	0	4.900	4.907	MS	7,214	24,500	11/27/2018	03/15/2029
384802-AB-0	WW Grainger Inc Nt			2	1.E FE	1,545,799	91.563	1,373,445	1,500,000	1,540,382	0	(1,118)	0	0	4.600	4.405	JD	3,067	69,000	10/20/2017	06/15/2045
983024-AF-7	Wyeth Nt				1.E FE	646,240	101.806	509,030	500,000	517,214	0	(15,369)	0	0	6.450	3.192	FA	13,438	32,250	05/31/2013	02/01/2024
98388M-AD-9	XCEL Energy Inc Nt			1	2.A FE	499,820	95.801	479,005	500,000	499,849	0	29	0	0	4.600	4.604	JD	1,917	13,097	05/03/2022	06/01/2032
98379J-AA-3	XPO Escrow Sub LLC Nt			1	3.A FE	100,250	101.192	101,192	100,000	100,237	0	(13)	0	0	7.500	7.425	MN	1,375	0	10/19/2022	11/15/2027
98419M-AK-6	Xylem Inc Nt			1	2.B FE	401,100	83.309	312,409	375,000	399,505	0	(631)	0	0	4.375	3.944	MN	2,734	16,406	05/15/2020	11/01/2046
984851-AG-0	Yara Intl ASA Nt		D	1	2.B FE	536,145	80.421	402,105	500,000	528,372	0	(3,599)	0	0	3.148	2.286	JD	1,181	15,740	10/21/2020	06/04/2030
984851-AF-2	Yara Intl ASA Sr Nt		D	1	2.B FE	499,008	92.367	461,835	500,000	499,405	0	94	0	0	4.750	4.775	JD	1,979	23,750	05/24/2018	06/01/2028
988498-AL-5	Yum! Brands Inc Nt			1	3.C FE	110,500	91.750	91,750	100,000	108,971	0	(1,161)	0	0	4.750	3.266	JJ	2,190	4,750	08/27/2021	01/15/2030
988498-AR-2	Yum! Brands Inc Nt			1	3.C FE	74,875	92.625	69,469	75,000	74,882	0	7	0	0	5.375	5.397	AO	1,008	2,016	03/25/2022	04/01/2032
98956P-AB-8	Zimmer Biomet Holdings Inc Sr Nt			1	2.B FE	972,288	96.549	948,111	982,000	972,478	0	190	0	0	5.750	5.841	MN	4,862	28,233	09/16/2022	11/30/2039
98956P-AQ-5	Zimmer Biomet Holdings Inc Sr Nt			1	2.B FE	299,526	99.710	299,130	300,000	299,978	0	101	0	0	3.700	3.735	MS	3,145	11,100	03/08/2018	03/19/2023
98978V-AK-9	Zoetis Inc Nt			2	2.A FE	699,483	99.415	695,905	700,000	699,823	0	54	0	0	4.500	4.509	MN	4,200	31,500	11/10/2015	11/13/2025
1019999999 Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						825,697,361	XXX	715,155,979	805,627,385	822,382,248	0	(853,291)	0	0	XXX	XXX	XXX	8,260,961	30,757,618	XXX	XXX
03464H-AB-1	Angel Oak Mortgage Trust 2022-5 A2			4	1.C FE	916,031	94.762	910,647	960,984	917,515	0	1,485	0	0	4.500	5.156	MON	3,604	18,018	07/29/2022	05/25/2067
05946X-BP-7	BAFC 2002-2 B1			4	1.A FM	36,783	93.108	34,300	36,839	34,757	0	(673)	0	0	6.000	5.625	MON	184	2,210	05/31/2013	11/25/2032
073914-VZ-3	BSMSI 1997-6 B1			4	1.A FM	2,387	97.462	2,781	2,853	2,551	0	(97)	0	0	6.465	8.767	MON	15	182	05/31/2013	03/25/2031
15132E-DR-6	CDMC 2003-4 B1			4	1.D FM	10,757	77.461	12,750	16,460	8,485	0	282	0	0	5.500	25.272	MON	75	621	05/31/2013	05/25/2033
161546-FV-3	CFAB 2003-4 1A5			4	1.A FM	199,072	93.772	177,585	189,380	185,804	0	(1,455)	0	0	5.069	4.539	MON	800	9,330	08/31/2013	05/25/2033
161542-DD-4	CFLAT 2003-C2 2AP			4	1.A FM	75,413	83.260	75,404	90,565	74,715	0	81	0	0	0.000	4.875	N/A	0	0	05/31/2013	08/25/2034
22541N-7A-1	CSFB 2003-10 DB1			4	1.D FM	19,260	67.338	13,916	20,665	16,482	0	(1,051)	0	0	5.563	8.381	MON	96	1,335	11/30/2013	05/25/2033
251563-CP-5	DMSI 2004-1 B1			4	1.A FM	1,411	92.956	1,545	1,662	1,635	0	0	0	0	5.500	5.733	MON	8	92	05/31/2013	09/25/2033
251563-CN-0	DMSI 2004-1 M			4	1.A FM	4,416	94.521	4,713	4,987	4,228	0	55	0	0	5.500	9.250	MON	23	277	05/31/2013	09/25/2033
29977K-AA-1	EVER 2013-2 A			4	1.A	200,016	89.563	188,766	210,764	206,322	0	(2,643)	0	0	3.000	3.493	MON	527	6,323	09/08/2014	06/25/2043
33851F-BP-1	FSMT 2018-6RR B1			4	1.A	1,135,031	87.537	1,116,374	1,275,316	1,165,532	0	(51,693)	0	0	5.004	6.581	MON	5,319	62,821	03/26/2020	10/25/2048
36263K-AH-4	GS Mortgage Backed Securities 2021-INV1				1.A	1,125,000	66.756	1,001,333	1,500,000	1,130,535	0	5,535	0	0	5.360	8.015	MON	6,700	21,875	05/12/2022	12/25/2051
36228F-YL-4	GSR 2003-10 2A2			4	1.A FM	2,404	90.499	2,261	2,498	2,345	0	7	0	0	4.373	5.114	MON	9	80	08/31/2013	10/25/2033
36228F-NF-9	GSR 2003-2F B3			4	1.D FM	37,503	66.176	27,771	41,966	29,803	0	695	0	0	6.000	13.863	MON	210	1,469	05/31/2013	03/25/2032
36228F-TR-7	GSR 2003-5F B3			4	1.D FM	54,233	30.019	34,996	116,580	35,855	0	(3,566)	0	0	6.000	38.600	MON	583	4,669	08/31/2013	08/25/2032
36228F-K3-9	GSR 2004-3F B2			4	1.D FM	15,041	96.706	19,584	20,251	7,294	0	(66)	0	0	5.726	66.310	MON	97	1,157	05/31/2013	02/25/2034
45276K-AB-3	Imperial Fund Mortgage Trust 2022-NQM3 A				1.D FE	1,244,945	84.468	1,098,084	1,300,000	1,246,913	0	1,968	0	0	4.473	4.930	MON	4,846	38,674	04/20/2022	05/25/2067
46640M-AC-4	JPMMT 2013-3 A3			4	1.A	528,356	90.741	471,914	520,067	524,055	0	3,142	0	0	3.353	3.202	MON	1,451	17,434	03/31/2016	07/25/2043
46648C-AH-7	JPMMT 2017-1 A8			4	1.A	1,174,548	86.391	1,041,054	1,205,051	1,184,787	0	(11,000)	0	0	3.449	3.695	MON	3,464	41,657	03/23/2017	01/25/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
576434-AJ-3	MALT 2002-1 B1			4	1.A FM	204,798	94.544	195,912	207,218	203,347	0	300	0	0	6.750	7.193	MON	1,166	13,976	08/31/2013	07/25/2032
589929-PK-8	MLMI 1998-G1 M1			4	1.A FM	13,782	98.696	13,473	13,651	4,452	0	(8,500)	0	0	7.630	5.132	MON	87	304	05/31/2013	02/25/2027
64829X-AZ-5	NRZT 2018-5A B2			4	1.A	406,676	89.999	355,542	395,052	400,436	0	(1,617)	0	0	4.981	4.386	MON	1,640	19,732	11/28/2018	12/25/2057
76110G-P9-6	RALI 2002-QS13 M1			4	1.A FM	4,205	0.000	0	4,497	0	0	0	0	0	6.000	8,885.498	MON	22	0	08/31/2013	03/25/2026
45660N-JC-0	RAST 2002-A12 B3			4	1.D FM	24,241	0.001	0	27,366	6,788	0	(2,027)	0	0	6.000	50.118	MON	137	0	05/31/2013	11/25/2032
76110W-C7-9	Residential Asset Sec Corp 2004-KS8 MI1			4	1.A FM	44,935	98.665	50,301	50,981	49,742	0	340	0	0	5.340	6.235	MON	227	2,725	05/31/2013	09/25/2034
82280R-AG-4	SCOT 2017-1 A7			4	1.A	1,066,767	87.245	972,178	1,114,314	1,083,459	0	(17,513)	0	0	3.500	3.919	MON	3,250	39,001	03/16/2017	04/25/2047
81744Y-AA-4	SEMT 2013-4 A1			4	1.A	364,669	84.302	345,419	409,741	374,506	0	8,846	0	0	2.325	3.439	MON	794	9,526	03/24/2014	04/25/2043
81745C-AA-1	SEMT 2013-7 A1			4	1.A	544,680	85.752	515,745	601,441	548,178	0	1,573	0	0	2.500	5.359	MON	1,253	15,036	03/25/2014	06/25/2043
81746J-AN-7	SEMT 2017-CH2 A13			4	1.A	341,685	91.903	307,129	334,188	338,868	0	549	0	0	4.000	3.785	MON	1,114	13,368	11/07/2017	12/25/2047
81746J-CE-5	SEMT 2017-CH2 B2B			4	1.A	1,107,977	90.600	1,135,070	1,252,836	1,138,981	0	(3,146)	0	0	4.537	6.117	MON	4,736	56,671	03/23/2020	12/25/2047
78471K-AP-6	SFPMT 2016-1A 1AMF			4	1.A	88,600	90.396	86,527	95,720	88,993	0	169	0	0	3.000	4.347	MON	239	2,872	09/18/2018	11/25/2046
89176L-AD-6	TPMT 2018-6 M1			4	1.A	468,203	81.461	407,305	500,000	477,448	0	2,560	0	0	3.750	4.506	MON	1,563	18,750	12/10/2018	03/25/2058
89177B-AB-1	TPMT 2019-1 A2			4	1.A	478,492	85.362	426,810	500,000	484,050	0	(520)	0	0	3.728	4.185	MON	1,551	18,374	01/24/2019	03/25/2058
1029999999 Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						11,942,317	X X X	11,047,189	13,023,893	11,978,861	0	(77,980)	0	0	X X X	X X X	X X X	45,790	438,559	X X X	X X X
00038R-AA-4	AASET 2019-2 A			4	2.C FE	769,199	74.002	569,226	769,203	731,025	0	(26,797)	0	0	3.376	5.771	MON	1,082	25,968	10/08/2019	10/16/2039
00085U-AL-5	ABPCI 2017-2A A1R				1.A FE	2,000,000	95.020	1,900,400	2,000,000	2,000,000	0	0	0	0	5.888	5.931	JAJO	21,589	54,042	10/01/2021	10/27/2033
00090T-AA-5	ABPCI Direct Lending Fund ABS 2020-1A A				1.F FE	1,000,000	90.700	907,000	1,000,000	1,000,023	0	(142)	0	0	3.199	3.210	JAJO	6,309	31,990	12/16/2020	12/20/2030
00085Y-AB-9	ACC Auto Trust 2022-A B				2.B FE	249,996	96.183	240,458	250,000	249,996	0	1	0	0	5.750	5.820	MON	639	8,585	05/04/2022	04/15/2027
006346-AS-9	ADMSO 2018-1 A			4	1.F FE	86,821	94.871	82,370	86,823	86,695	0	(61)	0	0	4.810	4.894	MON	186	4,176	10/19/2018	11/15/2048
006346-AU-4	ADMSO 2018-1 B			4	2.B FE	25,000	94.272	23,568	25,000	25,002	0	(6)	0	0	5.653	5.717	MON	63	1,413	10/19/2018	11/15/2048
01448X-AA-3	ALESC 6A A1			4	1.F FE	153,869	93.620	152,034	162,395	158,205	0	1,703	0	0	5.199	6.075	MJSD	211	3,632	10/25/2017	03/23/2035
00178U-AE-9	AMSR Trust 2020-SFR2 E1			4	1.F FE	249,990	91.528	228,820	250,000	249,744	0	(114)	0	0	4.028	4.030	MON	839	10,070	06/05/2020	07/17/2037
03331X-AA-9	ANCHF 2019-8A A			4	1.A FE	500,000	94.300	471,500	500,000	500,000	0	0	0	0	4.430	4.429	JJ	9,598	22,150	05/02/2019	07/25/2037
03332D-AA-2	ANCHF 2020-12A A1			4	1.A FE	500,000	88.500	442,500	500,000	500,000	0	0	0	0	3.177	3.190	JAJO	2,912	15,885	09/04/2020	10/25/2038
03332D-AU-8	ANCHF 2020-12A C			4	1.G FE	466,153	85.600	439,128	513,000	467,833	0	1,787	0	0	4.077	6.048	JAJO	3,834	12,873	09/22/2022	10/25/2038
033295-AA-4	ANCHF 2021-14A A				1.A FE	1,000,000	85.900	859,000	1,000,000	1,000,000	0	0	0	0	3.000	3.010	JAJO	5,833	24,917	11/16/2021	01/21/2040
03837P-AA-5	AQFIT 2017-A A			4	1.A FE	91,827	98.513	90,473	91,838	70,743	0	(11,873)	0	0	3.720	1.279	MON	152	3,416	11/17/2017	11/15/2035
038370-AB-8	AQFIT 2019-A B			4	1.G FE	299,974	93.338	280,014	300,000	299,941	0	(17)	0	0	3.470	3.503	MON	463	10,410	09/16/2019	07/16/2040
038370-AC-6	AQFIT 2019-A C			4	2.B FE	199,969	91.967	183,934	200,000	199,950	0	(11)	0	0	4.010	4.054	MON	356	8,020	09/16/2019	07/16/2040
038413-AB-6	AQFIT 2020-AA B			4	1.G FE	179,944	88.044	158,479	180,000	179,950	0	(3)	0	0	2.790	2.814	MON	195	5,022	08/19/2020	07/17/2046
03880R-AC-3	ARCLO 2021-FL4 AS				1.A FE	1,000,000	94.130	941,300	1,000,000	1,000,000	0	0	0	0	6.039	6.115	MON	2,349	32,575	11/18/2021	11/15/2036
87342R-AE-4	BELL 2018-1 A2II			4	2.B FE	480,000	93.473	448,670	480,000	479,776	0	(129)	0	0	4.940	4.980	FMAN	2,371	23,712	11/14/2018	11/25/2048
09076V-AC-5	BGCLO 2021-3A A2				1.A FE	2,500,000	94.650	2,366,250	2,500,000	2,500,000	0	0	0	0	4.930	4.956	JAJO	25,334	57,983	11/03/2021	01/19/2035
05552U-AD-6	BINOM 2021-INV1 M1				2.B FE	249,990	72.456	181,139	250,000	249,972	0	(19)	0	0	3.449	3.459	MON	144	9,341	12/06/2021	06/25/2056
12327F-AA-5	BJETS 2020-1A A			4	1.G FE	213,813	91.083	194,750	213,816	214,122	0	834	0	0	2.981	2.939	MON	283	6,374	10/21/2020	11/15/2035
12327F-AB-3	BJETS 2020-1A B			4	2.B FE	122,096	88.921	108,569	122,096	122,522	0	589	0	0	3.967	6.461	MON	215	4,844	10/21/2020	11/15/2035
12327B-AA-4	BJETS 2021-1A A				1.G FE	701,988	87.805	616,386	701,994	701,991	0	2	0	0	2.162	2.172	MON	675	15,177	03/02/2021	04/15/2036
12327A-AA-6	BJETS 2022-1A A				1.G FE	887,067	91.306	834,860	914,354	892,007	0	4,941	0	0	4.455	5.533	MON	1,810	23,762	05/05/2022	06/15/2037
09262N-AC-7	Blackrock Maroon Bells CLO 2022-1A A1		D		1.A FE	1,000,000	98.510	985,100	1,000,000	1,000,000	0	0	0	0	5.490	5.524	JAJO	11,590	0	08/04/2022	10/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
109487-AC-2	Brightwood Capital 2019-1A A2			4	1.A FE	800,000	97.500	780,000	800,000	800,000	0	0	0	0	6.329	6.378	JAJO	10,971	26,437	12/13/2019	01/15/2031
62878Y-AA-2	BUNDT 2021-1 A2				2.C FE	248,125	84.057	208,566	248,125	248,125	0	0	0	0	2.989	3.000	JAJO	1,257	7,416	07/16/2021	07/30/2051
10948V-AA-3	BWCAP 2020-1A A				1.A FE	74,973	99.300	74,448	74,973	74,973	0	0	0	0	6.669	6.723	MJSD	236	2,615	12/17/2020	12/15/2028
14367L-AE-1	CarNow Auto Receivables Trust 2022-1A C				1.G FE	499,902	98.050	490,250	500,000	499,933	0	31	0	0	5.500	5.574	MON	1,222	16,806	05/02/2022	09/15/2027
14686A-AS-8	CARVL 2019-1A BR				1.C FE	900,000	97.440	876,960	900,000	900,000	0	0	0	0	5.743	5.783	JAJO	10,480	23,212	02/25/2021	04/20/2032
19421U-AC-8	CASL 2019-A B			4	1.C FE	310,518	90.930	282,380	310,547	310,552	0	(1)	0	0	3.810	3.840	MON	197	11,832	06/26/2019	12/28/2048
12510H-AC-4	CAUTO 2020-1A A3			4	1.A FE	892,516	85.387	762,630	893,145	892,779	0	79	0	0	3.250	3.284	MON	1,290	29,027	01/15/2020	02/15/2050
12510H-AJ-9	CAUTO 2020-1A B3			4	2.B FE	249,949	80.201	200,503	250,000	249,656	0	(116)	0	0	4.950	4.975	MON	550	12,375	01/15/2020	02/15/2050
15186P-AA-6	CBCF 2021-1A A				1.A FE	1,000,000	86.500	865,000	1,000,000	1,000,000	0	0	0	0	3.164	3.176	JAJO	5,801	31,640	04/08/2021	07/25/2039
63172D-AA-9	CFOZ 2019-1 A			4	1.F FE	633,266	95.440	603,648	632,489	630,714	0	186	0	0	3.980	3.777	FMAN	3,217	25,173	10/05/2020	08/15/2034
171512-AE-6	Churchhill Middle Market 2019-1A B			4	1.C FE	1,036,500	95.420	1,145,040	1,200,000	1,093,646	0	18,172	0	0	6.875	9.818	JAJO	16,041	44,134	03/30/2020	01/23/2032
12575A-AB-3	CIMNL 2021-1 A2				1.A FE	1,212,024	79.639	965,664	1,212,551	1,212,146	0	87	0	0	2.570	2.592	MON	952	31,162	07/22/2021	07/20/2051
14856G-AA-8	CLAST 2021-1A A				1.G FE	309,512	84.004	260,009	309,520	304,857	0	(4,341)	0	0	3.474	4.065	MON	478	10,753	01/20/2021	01/15/2046
19521U-AA-1	CLGIX 2021-1A A2				1.G FE	1,499,917	87.491	1,312,365	1,500,000	1,499,932	0	16	0	0	3.300	3.324	MON	825	48,950	12/14/2021	12/26/2051
21872U-AC-8	Colony American Finance 2020-1 A2			4	1.A FE	1,999,936	86.114	1,722,280	2,000,000	1,999,321	0	(303)	0	0	2.296	2.294	MON	3,827	45,920	03/05/2020	03/15/2050
21873E-AC-3	Colony American Finance 2022-1 B				1.C FE	298,790	96.863	290,589	300,000	298,834	0	44	0	0	5.019	5.112	MON	1,255	7,654	06/24/2022	06/15/2055
233046-AL-5	DB Master Finance LLC 2019-1A A23			4	2.B FE	45,171	91.122	41,435	45,473	45,210	0	14	0	0	4.352	4.484	FMAN	225	1,979	04/16/2020	05/20/2049
25253Y-AA-4	DCF 2019-2A A			4	1.A PL	1,494,844	92.300	1,384,500	1,500,000	1,497,060	0	749	0	0	3.940	4.005	JJ	25,610	59,100	04/15/2020	01/25/2038
25253Y-AC-0	DCF 2019-2A B			4	1.D PL	740,859	84.900	636,750	750,000	744,116	0	1,182	0	0	4.540	4.749	JJ	14,755	29,588	04/15/2020	01/25/2038
24460R-AC-7	Deerpath Capital 2020-1A A2A			4	1.A FE	2,000,000	97.800	1,956,000	2,000,000	2,000,000	0	0	0	0	6.478	6.526	JAJO	26,630	65,453	03/05/2020	04/17/2032
25755T-AH-3	DPABS 2017-1A A23			4	2.A FE	198,836	91.596	187,577	204,788	200,709	0	733	0	0	4.118	4.631	JAJO	1,546	8,433	04/14/2020	07/25/2047
25755T-AP-5	DPABS 2021-1A A2II				2.A FE	492,500	79.893	393,473	492,500	492,405	0	(38)	0	0	3.151	3.158	JAJO	2,845	15,519	04/08/2021	04/25/2051
252722-AB-9	DROT 2019-1A B			4	1.F FE	37,554	97.543	36,637	37,560	36,483	0	(523)	0	0	3.530	4.503	MON	41	1,326	08/13/2019	02/20/2032
26252E-AC-3	DRSLF 2018-70A A2A			4	1.A FE	1,530,000	96.250	1,472,625	1,530,000	1,530,000	0	0	0	0	5.529	5.566	JAJO	18,094	38,532	12/07/2018	01/16/2032
28166G-AB-1	EDvestinU Private Education 2019-A B			4	1.F FE	299,788	87.555	262,665	300,000	299,869	0	(27)	0	0	4.490	4.539	MON	225	13,470	04/03/2019	11/25/2043
28165A-AB-5	EDvestinU Private Education 2022-A B				1.F FE	717,230	94.632	709,740	750,000	718,015	0	784	0	0	6.250	7.063	MON	781	11,198	09/19/2022	11/25/2045
30191E-AA-3	FDF 2019-5A A			4	1.A FE	1,000,000	92.900	929,000	1,000,000	1,000,000	0	0	0	0	3.970	3.969	JJ	17,203	39,700	12/05/2019	01/25/2038
35040U-AB-7	FFIN 2017-1A B			4	1.A FE	372,270	98.154	363,298	370,131	370,571	0	(488)	0	0	4.140	4.034	MON	681	15,323	02/20/2019	07/15/2033
30327C-AC-0	FHF 2022-1A B				1.G FE	899,864	96.979	872,811	900,000	899,883	0	19	0	0	5.390	5.455	MON	2,156	28,163	05/11/2022	05/15/2028
33844X-AJ-7	Flagship Credit Auto Trust 2022-2 C				1.F FE	899,972	96.441	867,969	900,000	899,977	0	5	0	0	5.300	5.360	MON	2,120	26,368	05/17/2022	04/17/2028
30610G-AB-9	FLCON 2019-1 B			4	4.B FE	474,490	67.832	321,867	474,506	474,612	0	2,616	0	0	4.791	5.629	MON	1,010	22,734	10/22/2019	09/15/2039
34417Q-AA-6	FOCUS 2018-1 A2			4	2.B FE	153,600	91.609	140,711	153,600	153,636	0	(8)	0	0	5.184	5.194	JAJO	1,349	7,963	10/19/2018	10/30/2048
34417M-AB-3	FOCUS Brands Funding LLC 2017-1A A2II			4	2.B FE	245,257	87.803	207,435	236,250	241,616	0	(1,048)	0	0	5.093	4.511	JAJO	2,039	12,032	03/25/2019	04/30/2047
34961J-BC-7	Fortress Credit Opportunities 2017-9A A2				1.A FE	1,000,000	92.550	925,500	1,000,000	1,000,000	0	0	0	0	5.879	5.922	JAJO	12,738	28,623	09/20/2021	10/15/2033
30290Y-AB-7	FS Global Credit Sub Nt				1.D FE	500,000	98.710	493,550	500,000	500,000	0	0	0	0	4.818	4.818	FA	10,038	24,090	07/31/2018	08/01/2023
40170U-AA-1	GCF 2021-3A A				1.A FE	2,000,000	95.400	1,908,000	2,000,000	2,000,000	0	0	0	0	5.908	5.936	JAJO	23,634	48,972	11/04/2021	01/21/2034
36166V-AA-3	GCI Funding 1 LLC 2020-1 A			4	1.F FE	841,007	88.230	720,846	817,007	834,241	0	(3,472)	0	0	2.820	2.227	MON	832	23,039	01/27/2021	10/18/2045
38175W-AG-3	GOCAP 2016-31A CR			4	1.F FE	500,000	95.190	475,950	500,000	500,000	0	0	0	0	7.360	7.382	FMAN	5,827	20,785	08/10/2018	08/05/2030
38176K-AE-3	GOCAP 2019-42A B			4	1.C FE	1,000,000	97.140	971,400	1,000,000	1,000,000	0	0	0	0	6.878	6.936	JAJO	13,903	36,938	04/12/2019	04/20/2031
38178M-AA-5	Golub Capital Partners 2019-1 AR				1.F FE	1,000,000	89.550	895,500	1,000,000	1,000,000	0	0	0	0	3.100	3.112	JAJO	6,114	31,000	06/03/2021	07/20/2030
38177U-AA-8	Golub Capital Partners 2020-1A A2			4	1.F FE	1,000,000	91.710	917,100	1,000,000	999,866	0	(55)	0	0	3.208	3.230	JAJO	6,327	32,080	11/02/2020	01/22/2029
38177U-AC-4	Golub Capital Partners 2020-1A B			4	2.B FE	500,000	92.430	462,150	500,000	500,000	0	(87)	0	0	4.496	4.521	JAJO	4,434	22,480	11/02/2020	01/22/2029

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 Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38179E-AC-8	Golub Capital Partners 2022-1A A2B				1.F FE	600,000	92.470	554,820	600,000	600,000	0	0	0	0	6.580	6.633	JAJO	7,786	0	08/24/2022	07/22/2030
36655L-AB-1	GRMML 2018-2RA A1TR			4	1.A FE	694,828	99.290	689,894	694,828	694,828	0	0	0	0	6.254	6.302	FMAN	5,070	20,111	09/21/2018	11/20/2029
36656R-AF-8	GRMML 2019-1A A1TF			4	1.A FE	800,000	93.410	747,280	800,000	800,000	0	0	0	0	3.418	3.432	JAJO	5,393	27,344	08/05/2019	07/20/2031
381362-AL-6	GTCOP 2012-1A A2R			4	1.A FE	672,839	98.000	659,398	672,855	672,843	0	2	0	0	4.604	4.631	MJSD	1,377	35,709	06/08/2018	06/15/2034
40131Y-AA-1	GUARD 2019-1A A1			4	1.A FE	1,000,000	94.480	944,800	1,000,000	1,000,000	0	0	0	0	3.928	3.928	AO	7,747	39,280	10/17/2019	10/20/2037
42806M-AG-4	Hertz 2021-2A C				2.B FE	280,008	82.560	268,320	325,000	284,859	0	4,851	0	0	2.520	6.279	MON	137	4,778	06/16/2022	12/27/2027
43285H-AA-6	HGVT 2020-AA A			4	1.A FE	447,971	94.010	421,164	448,000	447,983	0	5	0	0	2.740	2.757	MON	205	12,275	06/02/2020	02/25/2039
43133J-AA-6	HITR 2019-2A A1			4	1.C FE	1,114,671	92.500	1,034,951	1,118,866	1,115,064	0	(67)	0	0	6.425	6.601	FMAN	7,987	34,552	04/16/2019	05/22/2039
411707-AH-5	HNGRY 2020-1A A2			4	2.B FE	490,000	85.585	419,367	490,000	489,823	0	(32)	0	0	3.981	4.009	MJSD	596	19,507	11/13/2020	12/20/2050
26209X-AA-9	HONK 2020-1A A2 2020-1A A2				2.C FE	1,027,597	85.730	838,011	977,500	1,018,505	0	(8,170)	0	0	3.786	2.778	JAJO	7,299	37,008	09/17/2021	07/20/2050
26209X-AC-5	HONK 2020-1A A2 2020-2A A2			4	2.C FE	982,500	82.633	811,869	982,500	982,403	0	(85)	0	0	3.237	3.244	JAJO	6,272	31,804	10/29/2020	01/20/2051
44053U-AA-5	HRZN 2019-1A A1			4	1.E FE	425,691	98.593	419,736	425,726	425,840	0	108	0	0	4.210	4.676	MON	797	17,923	08/02/2019	07/15/2027
45783N-AA-5	INSTR 2021-1A A				1.F FE	908,093	82.737	751,738	908,587	907,162	0	(531)	0	0	2.300	2.346	MON	929	21,014	02/03/2021	02/15/2054
466365-AC-7	JACK 2019-1A A23			4	2.B FE	491,250	88.285	433,700	491,250	490,548	0	(123)	0	0	4.970	5.027	FMAN	2,442	24,415	06/28/2019	08/25/2049
466365-AB-9	JACK 2019-1A A2II			4	2.B FE	155,074	90.964	134,952	148,358	151,498	0	(1,858)	0	0	4.476	3.354	FMAN	664	6,641	08/19/2020	08/25/2049
466365-AE-3	JACK 2022-1A A2II				2.B FE	246,250	78.372	192,991	246,250	246,250	0	0	0	0	4.136	4.157	FMAN	1,018	8,035	02/02/2022	02/26/2052
47760Q-AB-9	JIMMY 2017-1A A2II			4	2.B FE	307,713	91.750	278,691	303,750	306,231	0	(455)	0	0	4.846	4.666	JAJO	2,494	14,720	04/23/2019	07/30/2047
49255P-AA-1	KSTRL 2018-1A A			4	2.B FE	383,402	79.004	311,697	394,533	376,739	0	(8,659)	0	0	4.250	5.798	MON	745	16,768	12/11/2018	12/15/2038
52608J-AC-9	Lendmark Funding Trust 2022-1A C				1.F FE	499,851	95.634	478,170	500,000	499,866	0	14	0	0	6.600	6.699	MON	1,008	15,767	06/22/2022	07/20/2032
53948H-AC-0	LoanCore 2021-CRE6 AS				1.A FE	2,000,000	94.000	1,880,000	2,000,000	2,000,000	0	0	0	0	5.968	6.042	MON	5,636	64,040	10/27/2021	11/15/2038
53948K-AA-7	LPSLT 2020-2			4	1.F FE	681,029	83.011	565,567	681,316	676,421	0	(1,925)	0	0	2.750	2.848	MON	572	18,736	07/16/2020	07/20/2047
53948P-AA-6	LPSLT 2021-1GS A				1.F FE	343,834	76.209	262,046	343,852	342,330	0	(730)	0	0	2.290	2.337	MON	241	7,874	12/10/2020	01/20/2048
55283L-AA-3	MAPSL 2019-1A A			4	2.C	398,430	87.746	349,612	398,437	388,203	0	(7,565)	0	0	4.458	5.708	MON	789	17,762	02/20/2019	03/15/2044
57119H-AF-7	Marlin Receivables 2022-1A D				2.B FE	399,951	96.655	386,620	400,000	399,956	0	5	0	0	6.760	6.860	MON	826	12,844	06/24/2022	09/20/2029
55283A-AA-7	MCA Funding Hold LLC 2020-1 A			4	1.F FE	741,396	94.850	703,214	741,396	733,527	0	(438)	0	0	3.250	3.892	FMAN	4,083	24,095	10/21/2020	11/15/2035
55283A-AB-5	MCA Funding Hold LLC 2020-1 B			4	2.A FE	370,834	94.520	350,512	370,834	366,281	0	(1,016)	0	0	4.247	1.832	FMAN	2,669	15,749	10/21/2020	11/15/2035
610331-AA-8	MCAF 2021-1A A2				1.F FE	1,000,000	92.070	920,700	1,000,000	999,958	0	(87)	0	0	2.815	2.827	JAJO	5,395	28,306	02/18/2021	04/22/2031
289338-AB-1	MDCP 2020-3A A2			4	1.F FE	299,993	93.374	280,122	300,000	299,973	0	(22)	0	0	2.954	2.979	MON	271	8,862	08/26/2020	08/20/2029
289338-AC-9	MDCP 2020-3A B			4	2.C FE	149,996	89.687	134,531	150,000	149,817	0	(180)	0	0	4.481	3.358	MON	205	6,722	08/26/2020	08/20/2029
55285Q-AB-8	MFA Trust 2022-NQM2 A2				1.C FE	1,103,308	92.751	1,063,641	1,146,770	1,105,221	0	1,913	0	0	4.000	4.494	MON	3,823	26,462	06/07/2022	05/25/2067
629682-AA-3	NADG 2019-1 A			4	1.F FE	985,000	92.760	913,686	985,000	984,666	0	(122)	0	0	3.368	3.408	MON	276	33,096	11/21/2019	12/28/2049
63941K-AD-7	NAVSL 2020-CA B			4	1.C FE	595,550	80.118	480,708	600,000	596,617	0	365	0	0	2.830	2.931	MON	755	16,980	03/11/2020	11/15/2068
63942E-AB-4	NAVSL 2021-EA B				1.C FE	249,942	64.003	160,008	250,000	249,950	0	5	0	0	2.030	2.041	MON	226	5,075	07/20/2021	12/16/2069
63171N-AL-4	NCC 2019-IA ANBR				1.C FE	1,000,000	94.740	947,400	1,000,000	1,000,000	0	0	0	0	6.114	6.157	JAJO	13,246	33,321	08/27/2021	04/15/2031
64016N-AA-5	Neighborly Issuer 2021-1A A2				2.C FE	985,000	79.967	787,675	985,000	984,998	0	(1)	0	0	3.584	3.591	JAJO	5,982	35,302	02/24/2021	04/30/2051
62890M-AD-6	NMEF Funding 2022-B C				2.B FE	499,890	100.634	503,170	500,000	499,892	0	2	0	0	8.540	8.700	MON	1,898	7,354	10/07/2022	06/15/2029
62954J-AB-0	NPRL 2019-1A A2			4	1.F FE	999,993	88.580	885,800	1,000,000	999,982	0	(103)	0	0	3.241	3.263	MON	990	32,410	08/22/2019	09/20/2049
62954J-AC-8	NPRL 2019-1A B1			4	2.B FE	455,966	86.794	398,384	459,000	457,032	0	172	0	0	4.313	0.852	AO	3,904	8,298	08/22/2019	09/20/2049
62947A-AC-7	NPRL 2019-2A A3			4	1.F FE	999,938	85.368	853,680	1,000,000	999,772	0	(88)	0	0	3.802	3.836	MON	1,267	38,020	11/01/2019	11/19/2049
67181D-AD-3	OAKIG 2020-1A A4			4	1.C FE	999,461	82.996	829,960	1,000,000	999,678	0	104	0	0	2.630	2.656	MON	804	26,300	11/06/2020	10/20/2050
67190A-AD-8	OAKIG 2021-1A A4				1.F FE	499,732	84.555	422,775	500,000	499,756	0	(8)	0	0	3.260	3.293	MON	498	16,300	01/20/2021	01/20/2051
67181D-AK-7	OAKIG 2021-2A A2				1.A FE	981,412	84.259	826,954	981,443	981,419	0	9	0	0	2.904	2.922	MON	871	25,812	11/19/2021	11/20/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
67592L-AA-4	Octane Receivables Trust 2020-1A A			4	1.A FE	137,726	98.965	136,312	137,738	137,736	0	3	0	0	1.710	1.720	MON	72	2,355	09/23/2020	02/20/2025
67571E-AE-7	Octane Receivables Trust 2022-1A D				2.B FE	495,142	94.632	473,160	500,000	495,832	0	689	0	0	5.540	5.874	MON	846	17,312	04/29/2022	02/20/2029
68267E-AB-0	ODART 2019-1A B			4	1.B FE	299,977	92.701	278,103	300,000	299,989	0	4	0	0	3.950	3.984	MON	560	11,850	03/12/2019	11/14/2028
68267E-AC-8	ODART 2019-1A C			4	1.C FE	199,894	91.653	183,306	200,000	199,959	0	11	0	0	4.190	4.234	MON	396	8,380	03/12/2019	11/14/2028
69145A-AB-4	OXFIN 2019-1A A2			4	1.F FE	174,634	99.209	173,074	174,454	119,931	0	(46,947)	0	0	4.459	(15.766)	MON	346	7,779	10/16/2019	02/15/2027
69145A-AC-2	OXFIN 2019-1A B			4	2.B FE	90,092	97.331	87,688	90,092	62,749	0	(25,629)	0	0	5.438	(17.635)	MON	218	4,899	01/29/2019	02/15/2027
70469X-AW-4	PEAKS 2017-2A A1BR			4	1.A FE	596,538	95.750	571,185	596,538	596,538	0	0	0	0	3.386	3.400	JAJO	3,984	20,199	08/02/2019	07/20/2031
69700T-AA-2	PFIXD 2019-1A A			4	1.A FE	1,000,000	92.010	920,100	1,000,000	1,000,000	0	0	0	0	4.640	4.640	AO	9,151	46,400	02/21/2019	04/20/2037
69700T-AL-8	PFIXD 2019-1A CR				1.F FE	400,000	85.900	343,600	400,000	400,000	0	0	0	0	3.650	3.650	AO	2,879	14,600	03/30/2021	04/20/2037
71710T-AF-5	PG&E Recovert Fund LLC Nt				1.A FE	899,897	101.895	917,055	900,000	899,897	0	0	0	0	5.536	5.536	JJ	4,290	0	11/18/2022	07/15/2047
74332W-AG-8	PROG 2019-SFR3			4	1.E FE	189,537	93.303	198,735	213,000	203,050	0	5,175	0	0	2.871	5.733	MON	510	6,115	04/03/2020	09/17/2036
74333L-AE-6	PROG 2020-SFR2 C			4	1.D FE	499,981	91.729	458,645	500,000	499,655	0	(131)	0	0	3.077	3.068	MON	1,154	15,385	05/21/2020	06/18/2037
77588E-AA-5	RCF 2020-1A AV			4	1.A FE	100,000	91.200	91,200	100,000	100,000	0	0	0	0	3.572	3.571	AO	625	3,572	01/30/2020	04/28/2038
77588E-AG-2	RCF 2020-1A BV			4	1.D FE	50,000	88.800	44,400	50,000	50,000	0	0	0	0	4.122	4.121	AO	361	2,061	01/30/2020	04/28/2038
77588J-AA-4	RCF 2021-2A A				1.A FE	1,500,000	85.000	1,275,000	1,500,000	1,500,000	0	0	0	0	2.625	2.625	AO	7,219	43,203	09/02/2021	10/25/2039
75575W-AC-0	Ready Capital Mortgage 2021-FL7 AS				1.A FE	1,000,000	95.310	953,100	1,000,000	1,000,000	0	0	0	0	5.887	5.804	MON	818	31,947	11/12/2021	11/25/2036
76042E-AA-7	Republic Finance Issuance Trus 2020-A A			4	1.C FE	999,827	94.430	944,300	1,000,000	999,932	0	46	0	0	2.470	2.488	MON	755	24,700	10/06/2020	11/20/2030
749384-AU-7	Rocket Mortgage Trust 2021-5 A19				1.A	2,387,012	69.500	1,737,500	2,500,000	2,389,974	0	2,963	0	0	2.500	2.794	MON	5,208	52,083	02/01/2022	11/25/2051
75383H-AA-9	RPTOR 2019-1 A			4	3.A FE	223,608	72.774	179,543	246,713	224,387	0	779	0	0	4.213	7.439	MON	866	10,394	10/25/2019	08/23/2044
77341Q-AA-6	RTCF 2022-1A A				1.A FE	1,000,000	87.600	876,000	1,000,000	1,000,000	0	0	0	0	3.526	3.530	JAJO	6,464	21,548	02/10/2022	04/25/2040
78403D-AR-1	SBA Tower Trust Nt				1.F FE	1,000,000	83.854	838,540	1,000,000	1,000,000	0	0	0	0	2.328	2.328	MON	1,035	23,280	07/08/2020	01/15/2028
78403D-AX-8	SBA Tower Trust Nt			1	1.F FE	1,000,000	77.004	770,040	1,000,000	1,000,000	0	0	0	0	2.593	2.593	MON	1,152	25,930	10/08/2021	10/15/2056
784054-AE-8	SCFET 2020-1A C			4	1.E FE	499,960	92.368	461,840	500,000	499,929	0	(10)	0	0	2.600	2.621	MON	397	13,001	08/11/2020	08/21/2028
37959P-AA-5	SEACO 2020-1A A		C	4	1.F FE	750,095	88.679	665,208	750,131	658,878	0	13,715	0	0	2.170	6.815	MON	904	16,278	09/02/2020	10/17/2040
35100L-AB-4	SHINY 2017-1A A2			4	1.F FE	1,000,000	86.084	860,840	1,000,000	1,003,935	0	(2,422)	0	0	5.927	5.745	MON	494	59,270	08/10/2017	08/28/2027
78448P-AE-0	SMB 2015-A B			4	1.B FE	1,429,102	95.326	1,429,890	1,500,000	1,491,956	0	2,337	0	0	3.500	3.707	MON	2,333	52,500	05/13/2015	10/16/2045
78449C-AC-2	SMB 2022-C B				1.C FE	499,771	91.692	458,460	500,000	499,778	0	7	0	0	5.090	5.150	MON	1,131	8,907	08/02/2022	05/16/2050
83546D-AJ-7	SONIC 2020-1A A2II			4	2.B FE	261,106	84.645	206,675	244,167	257,365	0	(1,610)	0	0	4.336	3.462	MON	323	10,587	08/05/2020	01/20/2050
12530M-AB-1	SORT 2020-1 A2			4	1.D FE	887,974	82.609	733,889	888,389	888,182	0	72	0	0	1.990	2.009	MON	786	17,679	07/14/2020	07/15/2060
82808W-AA-9	SP 2021-1A A1A				1.A FE	2,000,000	96.600	1,932,000	2,000,000	2,000,000	0	0	0	0	5.914	5.956	JAJO	24,640	58,896	08/19/2021	10/15/2032
85022W-AP-9	SpringCastle America Funding L 2020-AA A			4	1.A FE	0	90.230	0	0	0	0	0	0	0	1.970	1.978	MON	0	0	09/16/2020	09/25/2037
85572R-AA-7	STARR 2018-1 A			4	2.A FE	455,875	79.895	364,720	456,499	474,505	0	17,488	0	0	4.089	133.629	MON	830	18,666	04/23/2019	05/15/2043
86212V-AE-4	STR 2018-1A A2			4	1.A FE	936,658	92.378	865,592	937,011	936,867	0	41	0	0	4.260	4.305	MON	1,220	40,198	10/12/2018	10/20/2048
86212V-AG-9	STR 2018-1A A4			4	1.E FE	484,135	92.310	446,934	484,167	484,098	0	(124)	0	0	4.740	4.786	MON	701	22,949	10/12/2018	10/20/2048
86212X-AB-6	STR 2019-1 A2			4	1.A FE	1,445,495	81.445	1,164,767	1,430,126	1,441,627	0	(1,556)	0	0	3.650	3.530	MON	1,595	52,200	08/04/2020	11/20/2049
86212X-AD-2	STR 2019-1 A4			4	1.E FE	492,099	80.858	398,057	492,292	491,990	0	(60)	0	0	4.490	4.534	MON	675	22,104	11/06/2019	11/20/2049
86190B-AB-0	STR 2021-1A A2				1.A FE	992,051	75.348	747,829	992,500	992,141	0	74	0	0	2.960	2.986	MON	898	29,378	05/19/2021	06/20/2051
86709L-AA-4	SUNBD 2020-1A A			4	1.G FE	73,683	79.768	58,778	73,686	73,714	0	89	0	0	3.671	3.687	MON	120	2,705	02/14/2020	02/15/2045
86709L-AB-2	SUNBD 2020-1A B			4	2.C FE	18,550	56.000	10,388	18,550	18,568	0	32	0	0	4.703	5.765	MON	39	872	02/14/2020	02/15/2045
78488L-AA-8	SWC 2018-1A A			4	2.A FE	344,965	97.240	337,821	347,410	347,317	0	(1,635)	0	0	4.750	4.821	FMAN	2,109	16,502	07/27/2018	08/15/2033
88606W-AB-8	TBOLT 2017-A B			4	4.B FE	266,785	71.580	184,194	257,327	258,045	0	(5,008)	0	0	5.750	4.666	MON	658	14,796	09/16/2019	05/17/2032
87233G-AG-5	TCP 2016-1A A2			4	1.A FE	277,984	99.840	309,078	309,573	292,688	0	8,303	0	0	7.736	10.415	MJSD	1,120	14,250	11/16/2021	12/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87240P-AJ-0	TCP 2017-1A AR				1.A FE	4,000,000	95.530	3,821,200	4,000,000	4,000,000	0	0	0	0	6.174	6.217	FMAN	27,441	124,950	08/26/2021	08/20/2033
87267J-AA-1	TFINS 2018-2A A1			4	1.B FE	1,166,986	98.100	1,144,813	1,166,986	1,166,986	0	0	0	0	5.474	5.419	JAJO	16,326	32,004	11/20/2018	09/30/2039
89821J-AA-6	TFINS 2019-1A A1			4	1.C FE	1,231,935	98.100	1,208,528	1,231,935	1,231,935	0	0	0	0	6.510	6.562	FMAN	13,367	39,789	02/08/2019	02/02/2039
87404L-AA-0	TLWND 2019-1 A			4	2.B FE	583,401	82.724	482,614	583,403	583,248	0	1,243	0	0	3.967	4.624	MON	1,029	23,135	11/22/2019	12/15/2044
88315L-AE-8	TMCL 2020-1A A			4	1.F FE	372,204	90.620	337,349	372,267	368,614	0	(2,353)	0	0	2.730	3.023	MON	311	10,163	08/04/2020	08/21/2045
87265X-AD-6	Toorak Mortgage Company 2022-INV2 M1				2.B FE	441,862	65.000	325,000	500,000	442,312	0	450	0	0	8.810	10.282	MON	3,671	11,985	05/19/2022	06/25/2057
89609M-AA-7	Tribute Rail LLC 2022-1 A				1.F FE	492,495	94.560	465,798	492,595	492,517	0	22	0	0	4.760	4.816	MON	912	13,152	05/19/2022	05/17/2052
89657B-AC-8	TRL 2019-2A A2			4	1.F FE	499,724	90.531	452,655	500,000	499,801	0	(3)	0	0	3.100	3.131	MON	603	15,500	10/08/2019	10/18/2049
643821-AA-9	USRE 2021-1 A1				1.D FE	981,870	84.604	846,040	1,000,000	985,957	0	3,494	0	0	1.910	2.307	MON	584	19,100	10/25/2021	10/20/2061
92212K-AC-0	VDC 2020-2A A2			4	1.G FE	1,000,000	82.287	822,870	1,000,000	661,997	0	(71,280)	0	0	1.992	11.551	MON	885	19,920	09/22/2020	09/15/2045
97063Q-AA-0	WESTF 2017-A A			4	2.B FE	924,574	87.003	805,093	925,362	929,491	0	(243)	0	0	4.690	4.782	MON	1,929	43,399	07/28/2017	08/15/2042
88432F-AY-5	WINDR 2015-1A A2RR			4	1.A FE	1,460,000	96.250	1,405,250	1,460,000	1,460,000	0	0	0	0	5.825	5.866	JAJO	17,117	37,655	11/08/2018	10/20/2030
974153-AB-4	Wingstop Funding 2020-1A A2			4	2.B FE	497,436	84.455	418,052	495,000	496,723	0	(357)	0	0	2.841	2.773	MJSD	1,016	14,063	10/13/2020	12/05/2050
98878C-AC-0	ZCCP 2018-1A A2			4	1.A FE	979,903	98.400	973,964	989,801	985,247	0	472	0	0	5.639	5.941	JAJO	11,938	25,988	11/29/2018	01/16/2031
98878C-AG-1	ZCCP 2018-1A B			4	1.C FE	243,750	95.500	238,750	250,000	245,799	0	(273)	0	0	6.529	7.035	JAJO	3,491	8,812	11/29/2018	01/16/2031
98887H-AL-8	ZCLO3 2015-3A A2R				1.C FE	796,000	96.900	775,200	800,000	796,849	0	348	0	0	6.269	6.402	JAJO	10,867	25,947	02/04/2021	07/15/2031
1049999999	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					118,137,552	XXX	107,009,785	118,782,447	117,697,813	0	(141,599)	0	0	XXX	XXX	XXX	675,350	3,684,994	XXX	XXX
1109999999	Subtotals – Industrial and Miscellaneous (Unaffiliated)					955,777,230	XXX	833,212,953	937,433,725	952,058,922	0	(1,072,870)	0	0	XXX	XXX	XXX	8,982,101	34,881,171	XXX	XXX
302570-AW-6	FPL Group Capital Inc Nt				2.B FE	1,855,000	83.000	1,452,500	1,750,000	1,750,000	0	0	0	0	5.742	0.638	JAJO	25,120	53,082	05/31/2013	10/01/2066
534187-BP-3	Lincoln National Corp Jr Sub Nt			2	2.C FE	299,024	72.000	216,000	300,000	299,022	0	(6)	0	0	6.365	2.196	JAJO	3,740	9,381	08/11/2021	04/20/2067
1219999999	Hybrid Securities - Issuer Obligations					2,154,024	XXX	1,668,500	2,050,000	2,049,022	0	(6)	0	0	XXX	XXX	XXX	28,860	62,463	XXX	XXX
1309999999	Subtotals – Hybrid Securities					2,154,024	XXX	1,668,500	2,050,000	2,049,022	0	(6)	0	0	XXX	XXX	XXX	28,860	62,463	XXX	XXX
2419999999	Totals – Issuer Obligations					830,866,806	XXX	719,533,325	810,503,885	827,367,226	0	(863,669)	0	0	XXX	XXX	XXX	8,321,583	30,935,015	XXX	XXX
2429999999	Totals – Residential Mortgage-Backed Securities					41,197,827	XXX	38,879,871	43,255,212	41,456,075	0	(36,381)	0	0	XXX	XXX	XXX	125,954	1,334,553	XXX	XXX
2439999999	Totals – Commercial Mortgage-Backed Securities					7,808,850	XXX	7,229,298	7,874,863	7,779,014	0	(8,723)	0	0	XXX	XXX	XXX	22,733	271,108	XXX	XXX
2449999999	Totals – Other Loan-Backed and Structured Securities					118,137,552	XXX	107,009,785	118,782,447	117,697,813	0	(141,599)	0	0	XXX	XXX	XXX	675,350	3,684,994	XXX	XXX
2459999999	Totals – SVO Identified Funds					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999	Totals – Affiliated Bank Loans					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999	Totals – Unaffiliated Bank Loans					0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX

SCHEDULE D - PART 1

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

1	2	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 Modifer and SVO Adminiatrative 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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
2509999999	Total Bonds					998,011,035	XXX	872,652,279	980,416,407	994,300,128	0	(1,050,372)	0	0	XXX	XXX	XXX	9,145,620	36,225,670	XXX	XXX

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

Line Number																	
1A	1A $	104,119,818	1B $	11,272,779	1C $	19,312,235	1D $	28,953,443	1E $	44,201,946	1F $	121,846,741	1G $	144,867,859			
1B	2A $	164,767,247	2B $	226,579,910	2C $	100,299,505											
1C	3A $	11,253,991	3B $	5,729,736	3C $	5,925,375											
1D	4A $	3,259,618	4B $	1,367,131	4C $	311,308											
1E	5A $	187,646	5B $	43,840	5C $	0											
1F	6 $	0															

NONE Schedule D - Part 2 - Section 1

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 Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared But Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase / (Decrease)	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifer and SVO Adminiatrative Symbol
313392-78-9	Federal Home Loan Bank NY CL B CS	RF	XXX	17,122.000	1,712,200	100.000	1,712,200	1,712,200	0	91,482	0	0	0	0	0	04/03/2020	
5029999999	Industrial and Miscellaneous (Unaffiliated) - Other				1,712,200	X X X	1,712,200	1,712,200	0	91,482	0	0	0	0	0	X X X	X X X
5989999999	Total - Common Stocks				1,712,200	X X X	1,712,200	1,712,200	0	91,482	0	0	0	0	0	X X X	X X X
5999999999	Total - Preferred and Common Stocks				1,712,200	X X X	1,712,200	1,712,200	0	91,482	0	0	0	0	0	X X X	X X X

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

Line Number																	
1A	1A $	0	1B	0	1C $	0	1D $	0	1E $	0	1F $	0	1G $	0
1B	2A $	0	2B	0	2C $	0								
1C	3A $	0	3B	0	3C $	0								
1D	4A $	0	4B	0	4C $	0								
1E	5A $	0	5B	0	5C $	0								
1F	6 $	0												

SCHEDULE 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
3137H6-2S-3	FHR 5202 LW 2.500% 05/25/49		11/28/2022	Wells Fargo Investments		2,408,680	3,203,564.00	6,229
0909999999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	2,408,680	3,203,564.00	6,229
00085Y-AB-9	ACC Auto Trust 2022-A B		05/04/2022	McDonald Investments		249,996	250,000.00	0
E1000*-AA-1	Acciona Energia Financiacion Green Sr Nt	D	04/26/2022	Bank of America Merrill Lynch		800,000	800,000.00	0
007903-BG-1	Advanced Micro Devices Inc Nt		06/13/2022	Barclays Capital Inc.		477,470	500,000.00	366
00108W-AQ-3	AEP Texas Inc Nt 5.250% 05/15/52		05/16/2022	Mitsubishi Securities		998,360	1,000,000.00	0
00774M-AZ-8	AerCap Ireland Capital Nt	D	01/06/2022	Mitsubishi Securities		510,470	500,000.00	3,797
01400E-AF-0	Alcon Finance Co Nt 5.750% 12/06/52	C	11/29/2022	JP Morgan Securities Inc		498,370	500,000.00	0
015271-AZ-2	Alexandria Real Estate Eqtys Nt		02/02/2022	Goldman Sachs & Co		995,750	1,000,000.00	0
01748T-AC-5	Allegion PLC Nt 5.411% 07/01/32		06/07/2022	JP Morgan Securities Inc		499,990	500,000.00	0
025816-CX-5	Amer Express Co Nt 4.989% 05/26/33		05/18/2022	Deutsche Bank Securities Inc		500,000	500,000.00	0
023586-E#-3	Amerco Sr Nt Ser E 2.880% 01/27/35		01/27/2022	Bank of America Merrill Lynch		600,000	600,000.00	0
03028P-L*-5	American Transmission Co LLC Sr Nt Ser B		01/31/2022	JP Morgan Securities Inc		1,000,000	1,000,000.00	0
03332D-AU-8	ANCHF 2020-12A C 4.077% 10/25/38		09/22/2022	Greensledge		216,153	263,000.00	1,817
03464H-AB-1	Angel Oak Mortgage Trust 2022-5 A2		07/29/2022	Deutsche Bank Securities Inc		953,222	1,000,000.00	4,125
034863-BC-3	Anglo American Nt 4.750% 03/16/52	D	03/14/2022	Morgan Stanley & Co Inc		245,683	250,000.00	0
03523T-BF-4	Anheuser-Busch Inbev Worldwide Nt	C	12/02/2022	JP Morgan Securities Inc		645,255	500,000.00	16,058
001814-D@-8	ANR Pipeline Company Ser D Sr Nt		05/26/2022	Mizuho Securities USA Inc.		500,000	500,000.00	0
037833-EQ-9	Apple Inc Nt 3.950% 08/08/52		11/01/2022	Bank of America Merrill Lynch		401,805	500,000.00	4,663
037833-ER-7	Apple Inc Nt 4.100% 08/08/62		11/01/2022	Barclays Capital Inc.		394,805	500,000.00	4,840
03938L-AS-3	Arcelormittal Nt 6.750% 03/01/41	D	08/22/2022	JP Morgan Securities Inc		594,738	600,000.00	19,463
039483-BC-5	Archer Daniels Midland Co Nt		11/15/2022	Mesirow Financial Inc.		512,205	500,000.00	6,085
04505A-AA-7	Ashtead Capital Inc Nt		09/28/2022	Various		476,787	500,000.00	2,246
067316-AG-4	Bacardi Ltd Nt 5.150% 05/15/38	D	01/07/2022	Barclays Capital Inc.		516,239	427,000.00	3,421
06051G-FC-8	Bank of America Corp Nt		11/04/2022	Bank of America Merrill Lynch		214,218	250,000.00	3,715
06738E-BW-4	Barclays PLC Nt 3.330% 11/24/42	D	01/04/2022	Bank of America Merrill Lynch		497,680	500,000.00	1,943
06738E-AJ-4	Barclays PLC Nt 5.250% 08/17/45	D	10/27/2022	Barclays Capital Inc.		400,175	500,000.00	5,396
06738E-CA-1	Barclays PLC Nt 5.746% 08/09/33	D	08/02/2022	Various		503,183	500,000.00	0
06849R-AC-6	Barrick NA Finance LLC Nt		11/01/2022	Barclays Capital Inc.		331,788	300,000.00	3,000
06849R-AK-8	Barrick NA Finance LLC Nt		09/27/2022	Barclays Capital Inc.		475,450	500,000.00	11,819
12327A-AA-6	BJETS 2022-1A A 4.455% 06/15/37		05/05/2022	Deutsche Bank Securities Inc		970,156	1,000,000.00	0
09262N-AC-7	Blackrock Maroon Bells CLO 2022-1A A1	D	08/04/2022	Natixis		1,000,000	1,000,000.00	0
09261H-B*-7	Blackstone Private Credit Fund Series D		10/11/2022	Goldman Sachs & Co		691,299	700,000.00	0
097023-CW-3	Boeing Co Nt 5.805% 05/01/50		09/21/2022	Citigroup Global Mrkts		461,525	500,000.00	11,449
097023-CX-1	Boeing Co Nt 5.930% 05/01/60		12/20/2022	Goldman Sachs & Co		467,325	500,000.00	4,200
103304-BV-2	Boyd Gaming Nt 4.750% 06/15/31		09/29/2022	Deutsche Bank Securities Inc		160,500	200,000.00	475
10334#-AS-1	Boyd Watterson GSA REIT Sr Nt Ser N		02/01/2022	Bank of America Merrill Lynch		500,000	500,000.00	0
115236-AF-8	Brown & Brown Inc Nt 4.950% 03/17/52		03/14/2022	JP Morgan Securities Inc		493,155	500,000.00	0
115637-AT-7	Brown Forman Corp Nt 4.000% 04/15/38		11/22/2022	U.S. Bancorp Investments		287,596	325,000.00	1,444
12008R-AR-8	Builders Firstsource Inc Nt		06/01/2022	Oppenheimer & Co Inc		50,250	50,000.00	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
05605H-AB-6	BWX Technologies Nt 4.125% 06/30/28		10/26/2022	Oppenheimer & Co Inc		22,063	25,000.00	338
127055-AM-3	Cabot Corp Nt 5.000% 06/30/32		06/07/2022	JP Morgan Securities Inc		496,650	500,000.00	0
14040H-CT-0	Capital One Financial Corp Nt		05/05/2022	Morgan Stanley & Co Inc		1,000,000	1,000,000.00	0
14180L-AA-4	Cargo Aircraft Management Nt		06/24/2022	Various		117,375	125,000.00	1,653
14367L-AE-1	CarNow Auto Receivables Trust 2022-1A C		05/02/2022	Deutsche Bank Securities Inc		499,902	500,000.00	0
14879E-AH-1	Catalent Pharma Solution Nt		08/30/2022	Goldman Sachs & Co		63,000	75,000.00	104
12610#-AH-6	CBRE US Core Partners Sr Nt Series H		01/06/2022	JP Morgan Securities Inc		300,000	300,000.00	0
15089Q-AP-9	Celanese US Hldgs LLC Nt		07/07/2022	Cantor Fitzgerald Inc		500,915	500,000.00	0
15135B-AT-8	Centene Escrow Corp Nt		08/05/2022	Various		169,750	175,000.00	1,073
16115Q-AF-7	CHART INDUSTRIES INC Nt		12/12/2022	Various		201,438	200,000.00	0
161175-BA-1	Charter Comm Opt Sr Nt		12/12/2022	JP Morgan Securities Inc		195,486	200,000.00	1,837
171779-AL-5	Ciena Corp Nt 4.000% 01/31/30		01/14/2022	Goldman Sachs & Co		151,125	150,000.00	17
17252M-AQ-3	Cintas Corp No. 2 Nt 4.000% 05/01/32		04/26/2022	Wells Fargo Investments		999,430	1,000,000.00	0
17275R-AF-9	Cisco Systems Inc Nt 5.500% 01/15/40		11/18/2022	JP Morgan Securities Inc		718,613	700,000.00	13,582
172967-EP-2	Citigroup Inc Nt 6.875% 03/05/38		11/09/2022	MarketAxess		256,845	250,000.00	3,294
18055#-BU-5	Clarion Lion Prop Fund Hldg LP Sr Nt		08/01/2022	JP Morgan Securities Inc		300,000	300,000.00	0
18685@-AL-6	Cliffwater Corporate Lending F Ser I Sec		12/06/2022	U.S. Bancorp Investments		500,000	500,000.00	0
18685@-AH-5	Cliffwater Corporate Lending F Sr Nt		07/22/2022	U.S. Bancorp Investments		700,000	700,000.00	0
Q2600@-AC-4	Coates Group Pty Ltd Sr Nt Series 2022 C	D	01/12/2022	Bank of America Merrill Lynch		700,000	700,000.00	0
21873E-AC-3	Colony American Finance 2022-1 B		06/24/2022	Morgan Stanley & Co Inc		298,790	300,000.00	1,171
201723-AQ-6	Commercial Metals Co Nt		01/13/2022	Oppenheimer & Co Inc		75,375	75,000.00	0
21036P-BL-1	Constellation Brands Inc Nt		05/02/2022	Various		498,592	500,000.00	0
210518-DD-5	Consumers Energy Nt 4.350% 04/15/49		01/03/2022	Fifth Third		1,243,630	1,000,000.00	9,667
228180-AA-3	Crown Americas LLC Nt 5.250% 04/01/30		03/29/2022	BNP Paribas Securities		203,000	200,000.00	408
12661P-AD-1	CSL Finance PLC Nt 4.625% 04/27/42	D	04/21/2022	Various		497,922	500,000.00	0
12767*-AA-6	CTL Pass-Through Trust Pass Through Cert		12/21/2022	CBRE		700,000	700,000.00	0
126650-CN-8	CVS Health Corp Nt 5.125% 07/20/45		10/12/2022	Morgan Stanley & Co Inc		215,978	250,000.00	2,990
237266-AJ-0	Darling International Inc Nt		08/29/2022	Various		177,563	175,000.00	654
G2616#-BC-4	DCC Treasury 2014 Limited Sr Uns Note	D	12/15/2022	Barclays Capital Inc.		1,000,000	1,000,000.00	0
247109-F#-3	Delmarva Power & Light Co 1st Mtge Bd		02/15/2022	JP Morgan Securities Inc		500,000	500,000.00	0
23291K-AK-1	DH Europe Finance II Nt	D	11/14/2022	BNP Paribas Securities		365,220	500,000.00	47
260543-CR-2	Dow Chemical Co Sr Nt 5.550% 11/30/48		10/19/2022	Deutsche Bank Securities Inc		217,675	250,000.00	5,434
26444H-AN-1	Duke Energy Florida LLC Nt		11/07/2022	Various		801,138	800,000.00	0
28165A-AB-5	EDvestinU Private Education 2022-A B		09/19/2022	RBC Capital Markets		717,230	750,000.00	0
94973V-BL-0	Elevance Health Nt 4.850% 08/15/54		11/02/2022	JP Morgan Securities Inc		828,708	900,000.00	9,444
D3003*-AD-9	EnBW Energie B-W AG Sr Nt	D	11/09/2022	NatWest Markets		900,000	900,000.00	0
29278G-BA-5	Enel Finance International NV Nt	D	10/07/2022	Bank of America Merrill Lynch		491,650	500,000.00	0
29272W-AF-6	Energizer Holdings Inc Nt		03/03/2022	Oppenheimer & Co Inc		151,125	150,000.00	0
29273V-AQ-3	Energy Transfer Nt 5.750% 02/15/33		12/05/2022	Deutsche Bank Securities Inc		199,782	200,000.00	0
29279F-AA-7	Energy Transfer Operating LP Sr Nt		11/28/2022	Morgan Stanley & Co Inc		192,738	200,000.00	1,563
F3152*-AN-4	Ermewa Holding Sec Sr Nt		09/01/2022	BNP Paribas Securities		1,000,000	1,000,000.00	0
Q3647#-AC-5	Evolution Mining Finance Sr Nt Ser C	D	02/14/2022	JP Morgan Securities Inc		500,000	500,000.00	0
30231G-BF-8	Exxon Mobil Corp Nt 4.227% 03/19/40		09/26/2022	Wells Fargo Investments		1,340,745	1,500,000.00	1,585

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
314211-A*-4	Federated Hermes Inc Federated Hermes, I		03/17/2022	Citigroup Global Mrkts		900,000	900,000.00	0
314890-AD-6	Ferguson Finance PLC Nt	D	04/13/2022	Bank of America Merrill Lynch		501,313	500,000.00	0
30327C-AC-0	FHF 2022-1A B 5.390% 05/15/28		05/11/2022	Deutsche Bank Securities Inc		899,864	900,000.00	0
31620M-BZ-8	Fidelity National Info Svc Inc Nt		07/06/2022	JP Morgan Securities Inc		199,912	200,000.00	0
33844X-AJ-7	Flagship Credit Auto Trust 2022-2 C		05/17/2022	Wells Fargo Investments		899,972	900,000.00	0
34964C-AG-1	Fortune Brands Home & Sec Inc Nt		03/22/2022	JP Morgan Securities Inc		489,040	500,000.00	0
35671D-BC-8	Freeport McMoran Nt 5.450% 03/15/43		01/27/2022	JP Morgan Securities Inc		599,375	500,000.00	10,294
36267V-AL-7	GE Healthcare Holdings LLC Nt		11/09/2022	Morgan Stanley & Co Inc		100,000	100,000.00	0
37045V-AF-7	General Motors Co Sr Nt		04/19/2022	Goldman Sachs & Co		312,969	300,000.00	990
377372-AE-7	Glaxosmithkline Capital Inc Nt		11/01/2022	Various		1,009,545	950,000.00	27,554
37940X-AR-3	Global Payments Inc Nt		09/12/2022	Various		484,929	500,000.00	1,091
38179E-AC-8	Golub Capital Partners 2022-1A A2B		08/24/2022	Deutsche Bank Securities Inc		600,000	600,000.00	0
38242#-AE-4	Goodman North American Partner Sr Nt Ser		01/06/2022	HSBC Securities USA Inc		800,000	800,000.00	0
38869A-AA-5	Graphic Packaging Nt 4.750% 07/15/27		03/30/2022	Bank of America Merrill Lynch		101,500	100,000.00	1,003
36263K-AH-4	GS Mortgage Backed Securities 2021-INV1		05/12/2022	Cantor Fitzgerald Inc		1,125,000	1,500,000.00	1,667
404119-CM-9	HCA Inc Nt 4.375% 03/15/42		03/02/2022	Various		497,752	500,000.00	0
404119-BV-0	HCA Inc Nt 5.500% 06/15/47		09/23/2022	U.S. Bancorp Investments		175,986	200,000.00	3,117
42806M-AG-4	Hertz 2021-2A C 2.520% 12/27/27		06/16/2022	Deutsche Bank Securities Inc		280,008	325,000.00	592
403949-AB-6	HF Sinclair Corp Nt 5.875% 04/01/26		04/27/2022	Taxable Exchange		1,037,460	1,000,000.00	4,243
432833-AJ-0	Hilton Domestic Operating Co Nt		05/31/2022	Salomon-HY		45,938	50,000.00	161
432833-AN-1	Hilton Domestic Operating Co Nt		09/27/2022	Various		118,500	150,000.00	1,042
902104-AC-2	II-VI Inc Nt 5.000% 12/15/29		02/18/2022	Bank of America Merrill Lynch		24,625	25,000.00	253
45276K-AB-3	Imperial Fund Mortgage Trust 2022-NQM3 A		04/20/2022	Barclays Capital Inc.		1,244,945	1,300,000.00	3,231
45866F-AX-2	Intercontinental Exchange Nt		05/12/2022	JP Morgan Securities Inc		991,460	1,000,000.00	0
450636-E@-0	ITR Concession Co LLC Sr Nt		03/15/2022	MUFG		1,000,000	1,000,000.00	0
466365-AE-3	JACK 2022-1A A2II 4.136% 02/26/52		02/02/2022	Guggenheim		250,000	250,000.00	0
49326E-EN-9	KeyCorp Nt 4.789% 06/01/33		05/16/2022	Keybanc Capital Markets, Inc.		500,000	500,000.00	0
482480-AM-2	KLA Instruments Nt 4.950% 07/15/52		11/04/2022	Various		1,809,180	2,000,000.00	27,844
50076Q-AR-7	Kraft Foods Group Inc Nt		10/12/2022	Goldman Sachs & Co		255,885	250,000.00	3,724
52608J-AC-9	Lendmark Funding Trust 2022-1A C		06/22/2022	Citigroup Global Mrkts		499,851	500,000.00	0
53079E-BN-3	Liberty Mutual Group Nt		06/01/2022	Credit Suisse		498,895	500,000.00	0
50202*-AE-1	Lidl US, LLC Sr Nt 4.850% 09/01/37		08/31/2022	Bank of America Merrill Lynch		700,000	700,000.00	0
53621@-BC-9	Lion Industrial Properties LP Ser C Gtd		05/17/2022	Bank of America Merrill Lynch		1,000,000	1,000,000.00	0
538034-AX-7	Live Nation Entertainment Nt		09/15/2022	Salomon-HY		176,500	200,000.00	1,333
539830-AU-3	Lockheed Martin Nt 5.500% 11/15/39		12/20/2022	Stifel		254,793	250,000.00	1,413
539830-BX-6	Lockheed Martin Nt 5.700% 11/15/54		10/19/2022	Morgan Stanley & Co Inc		247,950	250,000.00	0
539830-BY-4	Lockheed Martin Nt 5.900% 11/15/63		10/19/2022	Morgan Stanley & Co Inc		247,848	250,000.00	0
548661-EM-5	Lowes Companies Inc Nt		09/29/2022	Keybanc Capital Markets, Inc.		230,403	250,000.00	977
55903V-AN-3	Magallanes Inc Nt 5.050% 03/15/42		03/09/2022	Various		305,594	300,000.00	0
55903V-AQ-6	Magallanes Inc Nt 5.141% 03/15/52		04/12/2022	Citigroup Global Mrkts		478,365	500,000.00	2,071
57119H-AF-7	Marlin Receivables 2022-1A D		06/24/2022	Bank of America Merrill Lynch		399,951	400,000.00	0
582839-AF-3	Mead Johnson Nutrition Co Nt	C	12/16/2022	Stifel		545,740	500,000.00	4,015
58502B-AE-6	Mednax Inc Nt 5.375% 02/15/30		08/18/2022	Various		213,469	225,000.00	840

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
55285Q-AB-8	MFA Trust 2022-NQM2 A2		06/07/2022	Barclays Capital Inc.		1,202,625	1,250,000.00	5,278
606822-CR-3	Mitsubishi UFJ Fin Group Nt	D	09/06/2022	Mitsubishi Securities		750,000	750,000.00	0
615369-AY-1	Moody's Corp Nt 3.750% 02/25/52		02/22/2022	JP Morgan Securities Inc		491,410	500,000.00	0
61747Y-ES-0	Morgan Stanley Nt 5.297% 04/20/37		04/18/2022	Morgan Stanley & Co Inc		601,689	600,000.00	0
62482B-AA-0	Mozart Debt Merger Sub Inc Nt		10/21/2022	Oppenheimer & Co Inc		19,563	25,000.00	65
55336V-BT-6	MPLX LP Nt 4.950% 03/14/52		03/10/2022	Citigroup Global Mrkts		296,946	300,000.00	0
55354G-AL-4	MSCI Nt 3.875% 02/15/31		10/25/2022	Oppenheimer & Co Inc		20,813	25,000.00	393
55354G-AH-3	MSCI Nt 4.000% 11/15/29		06/28/2022	JP Morgan Securities Inc		89,750	100,000.00	500
62548L-A@-1	MultiCare Health System Sec Nt		08/18/2022	RBC Capital Markets		500,000	500,000.00	0
640695-AA-0	Neptune Bidco US Inc Nt		11/18/2022	Salomon-HY		94,375	100,000.00	155
644188-BH-6	New England Power Co Nt		11/21/2022	Bank of America Merrill Lynch		100,000	100,000.00	0
65249B-AA-7	News Corp Nt 3.875% 05/15/29		08/30/2022	Salomon-HY		66,188	75,000.00	856
65339K-CJ-7	NextEra Energy Capital Nt		06/21/2022	Wells Fargo Investments		199,850	200,000.00	0
65364U-AS-5	Niagara Mohawk Nt 5.783% 09/16/52		09/22/2022	Various		698,060	700,000.00	691
62890M-AD-6	NMEF Funding 2022-B C 8.540% 06/15/29		10/07/2022	Sun Trust Capital Mrkts		499,890	500,000.00	0
655844-CN-6	Norfolk Southern Nt 3.700% 03/15/53		02/15/2022	U.S. Bancorp Investments		497,060	500,000.00	0
668771-AK-4	NortonLifeLock Inc Nt 6.750% 09/30/27		10/19/2022	Various		150,125	150,000.00	150
670001-AE-6	Novelis Corp Nt 4.750% 01/30/30		01/28/2022	Goldman Sachs & Co		75,188	75,000.00	10
629377-CC-4	NRG Energy Inc Nt 6.625% 01/15/27		10/07/2022	JP Morgan Securities Inc		99,000	100,000.00	1,601
67077M-AS-7	Nutrien Ltd Nt 5.250% 01/15/45	A	09/27/2022	Barclays Capital Inc.		670,613	750,000.00	8,094
67066G-AH-7	Nvidia Corp Nt 3.500% 04/01/50		11/16/2022	RBC Capital Markets		810,799	1,075,000.00	4,873
67571E-AE-7	Octane Receivables Trust 2022-1A D		04/29/2022	Sun Trust Capital Mrkts		495,142	500,000.00	0
680665-AL-0	Olin Corp Nt 5.625% 08/01/29		08/22/2022	Various		145,875	150,000.00	445
68389X-CK-9	Oracle Corp Nt 6.900% 11/09/52		11/07/2022	Bank of America Merrill Lynch		199,874	200,000.00	0
71376L-AE-0	Performance Food Group Inc Nt		10/14/2022	Salomon-HY		83,500	100,000.00	909
71710T-AF-5	PG&E Recovert Fund LLC Nt		11/18/2022	Goldman Sachs & Co		899,897	900,000.00	0
718547-AE-2	Phillips 66 CO Nt 3.550% 10/01/26		05/05/2022	Taxable Exchange		488,495	500,000.00	1,676
693475-BE-4	PNC Financial Serv Group Inc Nt		06/14/2022	Sun Trust Capital Mrkts		665,784	700,000.00	900
737679-DE-7	Potomac Electric Power Co Nt		01/03/2022	Fifth Third		583,080	500,000.00	6,340
74276#-AJ-7	Principal U.S. Property Portfo Series C		04/05/2022	JP Morgan Securities Inc		400,000	400,000.00	0
74264*-AM-8	PRISA LHC, LLC Sr Nt 4.740% 08/31/32		08/31/2022	JP Morgan Securities Inc		600,000	600,000.00	0
74340X-BU-4	Prologis LP Nt 3.250% 06/30/26		10/03/2022	Tax Free Exchange		498,082	500,000.00	4,198
74340X-BX-8	Prologis LP Nt 4.000% 09/15/28		10/03/2022	Tax Free Exchange		496,549	500,000.00	1,000
74340*-BJ-2	Prologis Targeted U.S. L.P. Sr Nt		08/01/2022	Wells Fargo Investments		1,000,000	1,000,000.00	0
744320-BJ-0	Prudential Financial Inc Nt		02/23/2022	Morgan Stanley & Co Inc		500,000	500,000.00	0
747525-AK-9	Qualcomm Inc Nt 4.800% 05/20/45		09/23/2022	Goldman Sachs & Co		1,434,630	1,500,000.00	25,400
747525-BT-9	Qualcomm Inc Nt 6.000% 05/20/53		11/07/2022	Various		299,328	300,000.00	0
759509-AB-8	Reliance Steel & Aluminum Co Nt		12/09/2022	JP Morgan Securities Inc		321,996	300,000.00	1,598
749384-AU-7	Rocket Mortgage Trust 2021-5 A19		02/01/2022	Cantor Fitzgerald Inc		2,387,012	2,500,000.00	4,688
775109-BZ-3	Rogers Communication Nt	A	03/07/2022	Various		495,297	500,000.00	0
77341Q-AA-6	RTCF 2022-1A A 3.526% 04/25/40		02/10/2022	Greensledge		1,000,000	1,000,000.00	0
78391Y-B@-6	Ryman Healthcare Limited Sr Sec Nt Ser E	D	04/28/2022	NAB Securities LLC		600,000	600,000.00	0
797440-BM-5	San Diego Gas & Electric Nt		04/13/2022	Citigroup Global Mrkts		517,520	500,000.00	3,938

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
797440-BV-5	San Diego Gas & Electric Nt		11/10/2022	MarketAxess		746,990	1,000,000.00	17,083
78396*-AK-4	SCF Funding LLC Sr Nt 8.320% 11/08/27		11/08/2022	BNP Paribas Securities		500,000	500,000.00	0
81211K-BA-7	Sealed Air Corp Nt 5.000% 04/15/29		04/05/2022	Goldman Sachs & Co		50,000	50,000.00	0
81211K-AW-0	Sealed Air Corp Nt 5.125% 12/01/24		06/23/2022	JP Morgan Securities Inc		100,250	100,000.00	370
81725W-AL-7	Sensata Technologies BV Nt	D	08/16/2022	Various		75,063	75,000.00	0
N7660#-AW-7	SHV Nederland BV Nt 4.800% 06/08/37	D	06/08/2022	SMBC Nikko Securities		1,000,000	1,000,000.00	0
78449C-AC-2	SMB 2022-C B 5.090% 05/16/50		08/02/2022	RBC Capital Markets		499,771	500,000.00	0
842400-FF-5	Southern Cal Edison Nt		11/16/2022	JP Morgan Securities Inc		291,024	300,000.00	5,689
842400-FP-3	Southern Cal Edison Nt		11/17/2022	Various		752,880	800,000.00	7,731
85855C-AE-0	Stellantis Finance US Inc Nt		09/13/2022	Various		599,274	600,000.00	159
86562M-CQ-1	Sumitomo Mitsui Financial Grp Nt	D	01/05/2022	Goldman Sachs & Co		1,000,000	1,000,000.00	0
87157D-AG-4	Synaptics Inc Nt 4.000% 06/15/29		06/30/2022	Oppenheimer & Co Inc		40,750	50,000.00	111
87612E-AR-7	Target Corp Nt 6.500% 10/15/37		11/04/2022	Various		482,939	450,000.00	1,616
883556-BG-6	Thermo Fisher Scientific Inc Nt		09/22/2022	Various		909,044	889,000.00	7,198
88632Q-AE-3	Tibco Software Inc Nt 6.500% 03/31/29		12/02/2022	JP Morgan Securities Inc		127,500	150,000.00	596
88675@-AC-1	Tiger Global Management LLC Series C Sen		04/13/2022	JP Morgan Securities Inc		500,000	500,000.00	0
87265X-AD-6	Toorak Mortgage Company 2022-INV2 M1		05/19/2022	Morgan Stanley & Co Inc		441,862	500,000.00	1,403
893647-BE-6	Transdigm Inc Nt 6.250% 03/15/26		09/23/2022	Oppenheimer & Co Inc		292,125	300,000.00	451
89609M-AA-7	Tribute Rail LLC 2022-1 A		05/19/2022	Wells Fargo Investments		499,899	500,000.00	0
89788N-AA-8	Truist Financial Group Nt		07/25/2022	Sun Trust Capital Mrkts		1,000,000	1,000,000.00	0
87305Q-CM-1	TTX Corp Nt 4.200% 07/01/46		09/21/2022	Oppenheimer & Co Inc		864,380	1,000,000.00	9,567
87305Q-CP-4	TTX Corp Nt 5.650% 12/01/52		11/16/2022	Bank of America Merrill Lynch		1,471,186	1,450,000.00	0
902613-AT-5	UBS Group AG Nt 4.988% 08/05/33	D	08/02/2022	JP Morgan Securities Inc		498,795	500,000.00	0
907818-GC-6	Union Pacific Corp Nt 4.950% 09/09/52		11/03/2022	U.S. Bancorp Investments		589,199	650,000.00	5,184
907818-GD-4	Union Pacific Corp Nt 5.150% 01/20/63		10/20/2022	Bank of America Merrill Lynch		882,320	1,000,000.00	6,438
91324P-EL-2	UnitedHealth Group Inc Nt		05/17/2022	Various		994,456	1,000,000.00	0
91159H-JG-6	US Bancorp Nt 4.967% 07/22/33		08/30/2022	U.S. Bancorp Investments		1,192,700	1,200,000.00	5,381
92212W-AE-0	Var Energi Asa Nt 8.000% 11/15/32	D	11/08/2022	Various		398,206	400,000.00	0
92334*-AB-0	Veolia Utility Resources LLC Sr Nt		11/10/2022	Bank of America Merrill Lynch		1,000,000	1,000,000.00	0
92343V-FD-1	Verizon Communications Inc Nt		11/15/2022	Goldman Sachs & Co		195,205	250,000.00	1,528
927804-GF-5	Virginia Elec & Power Co Nt		01/05/2022	Morgan Stanley & Co Inc		973,770	1,000,000.00	4,179
92838*-AA-3	Vista Pass Through Trust 2022 Pass Throu	D	08/18/2022	Citigroup Global Mrkts		500,000	500,000.00	0
92840V-AH-5	Vistra Operations Co LLC Nt		09/22/2022	Various		258,000	300,000.00	5,214
92857W-BM-1	Vodafone Group Nt 5.250% 05/30/48	D	09/16/2022	Citigroup Global Mrkts		452,530	500,000.00	8,021
931142-CV-3	Wal-Mart Stores Inc Nt		11/17/2022	Citigroup Global Mrkts		581,208	595,000.00	10,716
931142-DK-6	Wal-Mart Stores Inc Nt		11/15/2022	Citigroup Global Mrkts		239,353	250,000.00	1,484
94106L-BS-7	Waste Management Inc Nt		04/28/2022	Deutsche Bank Securities Inc		998,500	1,000,000.00	0
961214-FG-3	Westpac Banking Nt 5.405% 08/10/33	D	10/07/2022	BNP Paribas Securities		269,886	300,000.00	2,793
98388M-AD-9	XCEL Energy Inc Nt 4.600% 06/01/32		05/03/2022	Barclays Capital Inc.		499,820	500,000.00	0
98379J-AA-3	XPO Escrow Sub LLC Nt 7.500% 11/15/27		10/19/2022	Oppenheimer & Co Inc		100,250	100,000.00	0
988498-AR-2	Yum! Brands Inc Nt 5.375% 04/01/32		03/25/2022	Various		74,875	75,000.00	0
98956P-AB-8	Zimmer Biomet Holdings Inc Sr Nt		09/16/2022	Morgan Stanley & Co Inc		972,288	982,000.00	17,253

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
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	110,117,871	112,831,000.00	456,561
2509999997	Subtotal - Bonds - Part 3				X X X	112,526,551	116,034,564.00	462,790
2509999999	Subtotal - Bonds				X X X	112,526,551	116,034,564	462,790
6009999999	Totals				X X X	112,526,551	X X X	462,790

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 Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
38373Q-2C-4	GNR 2003-46 HA 4.500% 06/20/33		12/01/2022	Paydown		9,427	9,427.00	10,492	9,789	0	(362)	0	(362)	0	9,427	0	0	0	208	06/20/2033
38374F-3P-7	GNR 2004-26 GE 5.000% 04/16/34		12/01/2022	Paydown		62,552	62,552.00	69,551	65,172	0	(2,620)	0	(2,620)	0	62,552	0	0	0	1,588	04/16/2034
38374N-SL-2	GNR 2006-50 JC 5.000% 06/20/36		12/01/2022	Paydown		121,769	121,769.00	133,307	123,741	0	(1,971)	0	(1,971)	0	121,769	0	0	0	2,972	06/20/2036
383742-RV-7	GNR 2008-15 NB 4.500% 02/20/38		12/01/2022	Paydown		3,657	3,657.00	3,924	3,759	0	(102)	0	(102)	0	3,657	0	0	0	73	02/20/2038
383742-LF-8	GNR 2008-6 DU 4.250% 02/20/38		12/01/2022	Paydown		149,363	149,363.00	162,689	154,472	0	(5,108)	0	(5,108)	0	149,363	0	0	0	3,029	02/20/2038
38374X-D9-3	GNR 2009-84 C 4.000% 09/16/24		12/01/2022	Paydown		55,462	55,462.00	58,779	55,854	0	(392)	0	(392)	0	55,462	0	0	0	1,085	09/16/2024
38376G-XA-3	GNR 2010-141 B 2.717% 02/16/44		12/01/2022	Paydown		898	898.00	895	897	0	1	0	1	0	898	0	0	0	13	02/16/2044
38376G-Q7-8	GNR 2011-65 C 4.081% 09/16/50		09/01/2022	Paydown		82,735	82,735.00	89,920	83,136	0	(401)	0	(401)	0	82,735	0	0	0	1,385	09/16/2050
38377W-GL-2	GNR 2011-72 BP 4.000% 05/20/41		12/01/2022	Paydown		137,758	137,758.00	150,904	143,027	0	(5,268)	0	(5,268)	0	137,758	0	0	0	2,441	05/20/2041
38378B-QF-9	GNR 2012-27 C 3.090% 03/16/44		12/01/2022	Paydown		562,000	562,000.00	559,817	560,713	0	1,287	0	1,287	0	562,000	0	0	0	14,268	03/16/2044
38378B-RY-7	GNR 2012-44 C 3.182% 07/16/46		12/01/2022	Paydown		972,927	972,927.00	980,021	972,613	0	313	0	313	0	972,927	0	0	0	23,183	07/16/2046
38378W-KU-6	GNR 2013-120 BW 3.000% 08/20/42		12/01/2022	Paydown		21,251	21,251.00	19,498	20,878	0	373	0	373	0	21,251	0	0	0	638	08/20/2042
38378W-BU-6	GNR 2013-122 WB 3.000% 03/20/42		12/01/2022	Paydown		404,397	404,397.00	388,221	402,269	0	2,128	0	2,128	0	404,397	0	0	0	5,751	03/20/2042
38378Y-S8-3	GNR 2014-34 PA 2.471% 09/16/53		12/01/2022	Paydown		197,314	197,314.00	198,609	197,658	0	(344)	0	(344)	0	197,314	0	0	0	1,923	09/16/2053
46641A-AA-3	JPTAX 2013-2 A 4.000% 08/26/36		12/01/2022	Paydown		36,081	36,081.00	36,623	36,565	0	(483)	0	(483)	0	36,081	0	0	0	724	08/26/2036
46641X-AA-3	JPTAX 2014-1 A 4.000% 11/27/38		12/01/2022	Paydown		53,732	53,732.00	56,016	55,845	0	(2,113)	0	(2,113)	0	53,732	0	0	0	931	11/27/2038
83162C-PS-6	SBAP 2005-20H 5.110% 08/01/25		08/01/2022	Paydown		5,910	5,910.00	5,910	5,910	0	0	0	0	0	5,910	0	0	0	199	08/01/2025
925387-AE-2	Vessel Management Service Nt		10/16/2022	Various		96,000	96,000.00	108,227	104,170	0	(8,170)	0	(8,170)	0	96,000	0	0	0	3,690	04/16/2035
0109999999	Bonds - U.S. Governments				X X X	2,973,233	2,973,233.00	3,033,403	2,996,468	0	(23,232)	0	(23,232)	0	2,973,233	0	0	0	64,101	X X X
31307B-BG-4	FGCI J22739 2.500% 03/01/28		12/01/2022	Paydown		91,395	91,395.00	91,367	91,342	0	53	0	53	0	91,395	0	0	0	1,153	03/01/2028
31393R-WG-1	FHR 2631 MD 5.000% 06/15/33		12/01/2022	Paydown		35,144	35,144.00	38,283	36,157	0	(1,012)	0	(1,012)	0	35,144	0	0	0	819	06/15/2033
31394Y-F3-3	FHR 2796 LB 4.500% 05/15/24		12/01/2022	Paydown		35,860	35,860.00	38,931	36,181	0	(321)	0	(321)	0	35,860	0	0	0	811	05/15/2024
31395E-WF-0	FHR 2844 PE 5.000% 08/15/34		12/01/2022	Paydown		152,244	152,244.00	168,865	158,997	0	(6,753)	0	(6,753)	0	152,244	0	0	0	3,408	08/15/2034
31395J-SP-2	FHR 2890 PE 5.000% 11/15/34		12/01/2022	Paydown		16,788	16,788.00	18,362	17,335	0	(547)	0	(547)	0	16,788	0	0	0	401	11/15/2034
31395M-QK-8	FHR 2935 HJ 5.000% 02/15/35		12/01/2022	Paydown		113,154	113,154.00	124,978	117,162	0	(4,009)	0	(4,009)	0	113,154	0	0	0	2,919	02/15/2035
31395U-6Q-9	FHR 2981 NE 5.000% 05/15/35		12/01/2022	Paydown		104,545	104,545.00	113,599	107,570	0	(3,026)	0	(3,026)	0	104,545	0	0	0	2,957	05/15/2035
31398E-4W-1	FHR 3541 KB 4.000% 06/15/24		12/01/2022	Paydown		30,843	30,843.00	32,560	31,016	0	(173)	0	(173)	0	30,843	0	0	0	629	06/15/2024
3137GA-B7-1	FHR 3726 PC 2.500% 08/15/40		12/01/2022	Paydown		9,074	9,074.00	9,066	9,065	0	9	0	9	0	9,074	0	0	0	116	08/15/2040
3137A3-M8-9	FHR 3753 PA 3.500% 09/15/39		05/01/2022	Paydown		20,545	20,545.00	21,309	20,564	0	(19)	0	(19)	0	20,545	0	0	0	168	09/15/2039
3137A5-M3-5	FHR 3795 B 3.500% 01/15/26		12/01/2022	Paydown		71,155	71,155.00	73,133	71,449	0	(294)	0	(294)	0	71,155	0	0	0	1,257	01/15/2026
3137A7-HC-7	FHR 3800 KE 3.500% 02/15/26		12/01/2022	Paydown		41,295	41,295.00	43,813	41,686	0	(390)	0	(390)	0	41,295	0	0	0	706	02/15/2026
3137A9-BH-8	FHR 3846 KE 4.000% 04/15/26		12/01/2022	Paydown		65,749	65,749.00	71,248	66,423	0	(674)	0	(674)	0	65,749	0	0	0	1,385	04/15/2026
3137AM-AM-9	FHR 3997 GK 2.000% 01/15/41		12/01/2022	Paydown		4,212	4,212.00	4,210	4,209	0	3	0	3	0	4,212	0	0	0	37	01/15/2041
3137AM-VQ-7	FHR 4018 B 3.500% 03/15/27		12/01/2022	Paydown		28,919	28,919.00	29,565	29,009	0	(90)	0	(90)	0	28,919	0	0	0	504	03/15/2027
3137AY-D3-2	FHR 4166 PV 3.250% 07/15/37		12/01/2022	Paydown		9,129	9,129.00	9,435	9,184	0	(55)	0	(55)	0	9,129	0	0	0	162	07/15/2037
3137BC-GS-1	FHR 4360 DB 3.000% 05/15/40		02/01/2022	Paydown		207,312	207,312.00	199,667	206,456	0	856	0	856	0	207,312	0	0	0	722	05/15/2040
3137FD-4Z-2	FHR 4748 QV 3.500% 12/15/40		12/01/2022	Paydown		652,078	652,078.00	661,910	654,511	0	(2,433)	0	(2,433)	0	652,078	0	0	0	19,020	12/15/2040
3137FY-AX-4	FHR 5092 BA 1.250% 02/25/49		12/01/2022	Paydown		743,215	743,215.00	738,570	738,622	0	4,593	0	4,593	0	743,215	0	0	0	3,598	02/25/2049
31418A-WG-9	FN MA1546 3.500% 08/01/43		12/01/2022	Paydown		86,605	86,605.00	86,943	86,897	0	(292)	0	(292)	0	86,605	0	0	0	1,370	08/01/2043

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 Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31393C-W5-8	FNR 2003-W8 1A4 4.780% 12/25/42		12/01/2022	Paydown		22,094	22,094.00	24,093	23,034	0	(940)	0	(940)	0	22,094	0	0	0	501	12/25/2042
31394C-VS-8	FNR 2005-20 QH 5.000% 03/25/35		12/01/2022	Paydown		38,053	38,053.00	41,383	39,202	0	(1,149)	0	(1,149)	0	38,053	0	0	0	1,175	03/25/2035
31398M-GJ-9	FNR 2010-17 HB 3.500% 03/25/25		12/01/2022	Paydown		26,861	26,861.00	26,674	26,793	0	67	0	67	0	26,861	0	0	0	511	03/25/2025
3136A1-YM-1	FNR 2011-101 LB 4.000% 10/25/41		12/01/2022	Paydown		146,204	146,204.00	158,934	150,802	0	(4,598)	0	(4,598)	0	146,204	0	0	0	3,580	10/25/2041
3136A2-JY-0	FNR 2011-111 HB 4.000% 11/25/41		12/01/2022	Paydown		363,277	363,277.00	387,143	370,399	0	(7,122)	0	(7,122)	0	363,277	0	0	0	7,273	11/25/2041
3136A1-J3-0	FNR 2011-112 DB 4.000% 11/25/41		12/01/2022	Paydown		42,548	42,548.00	43,355	42,836	0	(289)	0	(289)	0	42,548	0	0	0	761	11/25/2041
3136A3-MT-5	FNR 2011-146 CY 3.500% 11/25/41		12/01/2022	Paydown		89,662	89,662.00	89,298	89,396	0	267	0	267	0	89,662	0	0	0	1,392	11/25/2041
3136A0-X2-8	FNR 2011-85 JB 4.000% 09/25/41		12/01/2022	Paydown		60,066	60,066.00	59,334	59,720	0	346	0	346	0	60,066	0	0	0	989	09/25/2041
3136AG-YP-1	FNR 2013-101 VB 3.000% 09/25/33		12/01/2022	Paydown		642,572	642,572.00	589,159	632,045	0	10,527	0	10,527	0	642,572	0	0	0	10,209	09/25/2033
3136AG-M4-1	FNR 2013-111 CV 3.000% 10/25/33		10/01/2022	Paydown		1,699,756	1,699,756.00	1,566,896	1,685,697	0	14,059	0	14,059	0	1,699,756	0	0	0	19,539	10/25/2033
3136AD-XY-0	FNR 2013-26 HD 3.000% 12/25/31		12/01/2022	Paydown		12,258	12,258.00	11,231	12,016	0	242	0	242	0	12,258	0	0	0	362	12/25/2031
3136AE-RH-2	FNR 2013-55 VB 3.000% 05/25/33		12/01/2022	Paydown		1,101,156	1,101,156.00	1,119,265	1,100,412	0	744	0	744	0	1,101,156	0	0	0	17,170	05/25/2033
0909999999	Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar. Obligations				X X X	6,763,768	6,763,768.00	6,692,579	6,766,187	0	(2,420)	0	(2,420)	0	6,763,768	0	0	0	105,604	X X X
00003#-AB-9	A&E Television Networks LLC Sr Nt Ser B		08/22/2022	Maturity		500,000	500,000.00	496,415	499,712	0	288	0	288	0	500,000	0	0	0	18,150	08/22/2022
00038R-AA-4	AASET 2019-2 A 3.376% 10/16/39		12/16/2022	Paydown		69,840	69,840.00	69,839	68,807	0	1,033	0	1,033	0	69,840	0	0	0	1,324	10/16/2039
006346-AS-9	ADMSO 2018-1 A 4.810% 11/15/48		12/15/2022	Paydown		5,098	5,098.00	5,098	5,094	0	4	0	4	0	5,098	0	0	0	133	11/15/2048
00751Y-AC-0	Advance Auto Parts Inc Nt		04/04/2022	Call 103.6190		725,333	700,000.00	701,090	700,224	0	(34)	0	(34)	0	700,190	0	(190)	(190)	36,096	12/01/2023
F0164#-AB-8	Air Liquide Finance S.A. Sr Nt Ser A	D	09/13/2022	Various		2,000,000	2,000,000.00	1,960,031	1,996,566	0	3,434	0	3,434	0	2,000,000	0	0	0	62,200	09/13/2022
009158-AT-3	Air Products & Chemicals Inc Nt		11/02/2022	Mitsubishi Securities		248,750	250,000.00	233,328	247,724	0	1,754	0	1,754	0	249,478	0	(728)	(728)	8,613	02/03/2023
01448X-AA-3	ALESC 6A A1 5.199% 03/23/35		12/23/2022	Paydown		7,123	7,123.00	6,749	6,865	0	258	0	258	0	7,123	0	0	0	62	03/23/2035
020002-AZ-4	Allstate Corp Nt 3.150% 06/15/23		11/18/2022	Various		445,361	450,000.00	449,114	449,854	0	89	0	89	0	449,943	0	(4,582)	(4,582)	13,269	06/15/2023
024836-AA-6	Amer Campus Communities Nt		09/08/2022	Call 100.0880		1,000,880	1,000,000.00	983,060	996,762	0	1,704	0	1,704	0	998,466	0	1,534	1,534	34,526	04/15/2023
024836-AG-3	Amer Campus Communities Nt		08/24/2022	Call 104.2410		312,723	300,000.00	297,426	297,756	0	135	0	135	0	297,891	0	2,109	2,109	25,123	01/30/2031
00184@-AA-4	AMZN (Euclid, OH) CTL PT Trust Pass-Thro		12/31/2022	Redemption 100.0000		8,191	8,191.00	8,191	8,191	0	0	0	0	0	8,191	0	0	0	184	06/30/2039
00225#-AA-3	AMZN (Grand Rapids,MI) CTL PT Pass-Throu		12/31/2022	Redemption 100.0000		8,373	8,373.00	8,373	8,373	0	0	0	0	0	8,373	0	0	0	188	09/30/2039
00191@-AA-5	AMZN (Ok City,OK) CTL PT Trust Pass-Thro		12/31/2022	Redemption 100.0000		6,377	6,377.00	6,377	6,377	0	0	0	0	0	6,377	0	0	0	148	09/30/2039
00191#-AA-3	AMZN (Tucson, AZ) CTL PT Trust Pass-Thro		12/31/2022	Redemption 100.0000		8,979	8,979.00	8,979	8,979	0	0	0	0	0	8,979	0	0	0	202	08/31/2039
00193*-AA-5	AMZN (Tulsa, OK) CTL PT Trust Pass-Throu		12/31/2022	Redemption 100.0000		6,667	6,667.00	6,667	6,667	0	0	0	0	0	6,667	0	0	0	155	09/30/2039
03464H-AB-1	Angel Oak Mortgage Trust 2022-5 A2		12/01/2022	Paydown		39,016	39,016.00	37,191	0	0	1,825	0	1,825	0	39,016	0	0	0	422	05/25/2067
034863-AG-5	Anglo American Nt 4.125% 09/27/22	D	09/27/2022	Maturity		700,000	700,000.00	675,850	697,613	0	2,387	0	2,387	0	700,000	0	0	0	28,875	09/27/2022
037411-BE-4	Apache Corp Sr Nt 4.375% 10/15/28		03/21/2022	Call 104.2500		417,000	400,000.00	389,280	392,250	0	211	0	211	0	392,461	0	7,539	7,539	24,583	10/15/2028
03837P-AA-5	AQFIT 2017-A A 3.720% 11/15/35		12/15/2022	Paydown		92,042	92,042.00	92,031	82,800	0	9,242	0	9,242	0	92,042	0	0	0	1,736	11/15/2035
Q0458*-AF-6	AquaSure Finance Pty Ltd Sr Sec Nt Ser 2	D	07/12/2022	Redemption 100.0000		22,352	22,352.00	22,352	22,352	0	0	0	0	0	22,352	0	0	0	724	01/12/2034
05379B-AP-2	Avista Corp Nt 5.125% 04/01/22		04/01/2022	Various		1,500,000	1,500,000.00	1,705,668	1,506,519	0	(6,519)	0	(6,519)	0	1,500,000	0	0	0	38,438	04/01/2022
002474-B@-2	AZZ Inc Senior Note Series 2020B		06/06/2022	Call 100.0000		700,000	700,000.00	700,000	700,000	0	0	0	0	0	700,000	0	0	0	19,540	12/17/2032
05946X-BP-7	BAFC 2002-2 B1 6.000% 11/25/32		12/01/2022	Paydown		18,080	18,080.00	18,053	17,389	0	691	0	691	0	18,080	0	0	0	665	11/25/2032
070101-E@-5	Basin Electric Power Coop 2011 Ser A 1st		10/01/2022	Redemption 100.0000		82,061	82,061.00	83,801	83,003	0	(942)	0	(942)	0	82,061	0	0	0	3,282	10/01/2031
07274N-AW-3	Bayer US Finance II LLC Sr Nt	D	11/21/2022	MarketAxess		724,935	750,000.00	747,008	748,662	0	459	0	459	0	749,120	0	(24,185)	(24,185)	34,313	07/15/2024
05531G-AA-9	BB&T Corporation Nt 3.950% 03/22/22		02/22/2022	Call 100.0000		100,000	100,000.00	99,306	99,982	0	12	0	12	0	99,994	0	6	6	1,646	03/22/2022

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 Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
05493C-AD-8	BCC Funding XVII LLC 2020-1 C		01/20/2022	Call 100.0000		500,000	500,000.00	499,984	499,957	0	1	0	1	0	499,959	0	41	41	1,042	09/22/2025
075896-AA-8	Bed Bath & Beyond Inc Nt		11/16/2022	Oppenheimer & Co Inc		107,250	300,000.00	95,586	300,278	0	7,525	204,609	(197,084)	0	103,194	0	4,056	4,056	14,590	08/01/2024
87342R-AE-4	BELL 2018-1 A2II 4.940% 11/25/48		11/25/2022	Paydown		5,000	5,000.00	5,000	4,999	0	1	0	1	0	5,000	0	0	0	154	11/25/2048
12326Q-AA-2	BJETS 2019-1 A 4.212% 07/15/34		05/16/2022	Call 100.0000		224,421	224,421.00	224,413	223,793	0	(241)	0	(241)	0	223,552	0	869	869	11,028	07/15/2034
12326Q-AA-2	BJETS 2019-1 A 4.212% 07/15/34		04/15/2022	Paydown		8,786	8,786.00	8,786	8,762	0	25	0	25	0	8,786	0	0	0	77	07/15/2034
12326Q-AB-0	BJETS 2019-1 B 5.193% 07/15/34		05/16/2022	Call 100.0000		124,621	124,621.00	124,618	124,429	0	451	0	451	0	124,880	0	(259)	(259)	7,550	07/15/2034
12326Q-AB-0	BJETS 2019-1 B 5.193% 07/15/34		04/15/2022	Paydown		4,300	4,300.00	4,299	4,293	0	7	0	7	0	4,300	0	0	0	47	07/15/2034
12327F-AA-5	BJETS 2020-1A A 2.981% 11/15/35		12/15/2022	Paydown		133,383	133,383.00	133,381	133,053	0	330	0	330	0	133,383	0	0	0	2,579	11/15/2035
12327F-AB-3	BJETS 2020-1A B 3.967% 11/15/35		12/15/2022	Paydown		60,429	60,429.00	60,429	60,348	0	81	0	81	0	60,429	0	0	0	1,571	11/15/2035
12327B-AA-4	BJETS 2021-1A A 2.162% 04/15/36		12/15/2022	Paydown		140,771	140,771.00	140,770	140,770	0	1	0	1	0	140,771	0	0	0	1,387	04/15/2036
12327A-AA-6	BJETS 2022-1A A 4.455% 06/15/37		12/15/2022	Paydown		85,646	85,646.00	83,090	0	0	2,556	0	2,556	0	85,646	0	0	0	1,267	06/15/2037
09261M-AA-4	Blackrock Rainier CLO VI Ltd 2021-6A A		01/21/2022	Cantor Fitzgerald Inc		1,000,000	1,000,000.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	4,935	04/20/2033
099724-AJ-5	Borg Warner Auto Nt 3.375% 03/15/25		02/17/2022	Deutsche Bank Securities Inc		308,460	300,000.00	286,224	294,614	0	226	0	226	0	294,840	0	13,620	13,620	4,416	03/15/2025
05565Q-CP-1	BP Capital Markets PLC Nt	D	06/30/2022	Call 100.8431		1,260,538	1,250,000.00	1,269,675	1,255,157	0	(1,177)	0	(1,177)	0	1,253,979	0	(3,979)	(3,979)	52,916	02/10/2024
111013-AK-4	British Sky Broadcasting Nt	D	11/26/2022	Maturity		250,000	250,000.00	228,905	247,569	0	2,431	0	2,431	0	250,000	0	0	0	7,813	11/26/2022
073914-VZ-3	BSMSI 1997-6 B1 6.465% 03/25/31		12/01/2022	Paydown		3,508	3,508.00	2,935	3,256	0	252	0	252	0	3,508	0	0	0	112	03/25/2031
05577@-AN-0	BTMU Capital Corp Equip Nt		10/15/2022	Redemption 100.0000		29,743	29,743.00	31,890	30,399	0	(656)	0	(656)	0	29,743	0	0	0	1,077	10/15/2024
62878Y-AA-2	BUNDT 2021-1 A2 2.989% 07/30/51		04/30/2022	Paydown		1,250	1,250.00	1,250	1,250	0	0	0	0	0	1,250	0	0	0	14	07/30/2051
G1696#-AZ-9	Bunzl Finance PLC Sr Nt Ser B	D	04/17/2022	Various		550,000	550,000.00	530,533	549,222	0	778	0	778	0	550,000	0	0	0	9,488	04/17/2022
05566S-AA-1	Burlington North SF Ctf Ser 05-3		01/15/2022	Redemption 100.0000		9,829	9,829.00	9,829	9,829	0	0	0	0	0	9,829	0	0	0	237	01/15/2023
10948V-AA-3	BWCAP 2020-1A A 2.703% 12/15/28		03/15/2022	Paydown		16,048	16,048.00	16,048	16,048	0	0	0	0	0	16,048	0	0	0	84	12/15/2028
10948V-AA-3	BWCAP 2020-1A A 6.669% 12/15/28		12/15/2022	Paydown		31,369	31,369.00	31,369	31,369	0	0	0	0	0	31,369	0	0	0	539	12/15/2028
127055-AH-4	Cabot Corp Nt 3.700% 07/15/22		06/29/2022	Various		600,000	600,000.00	605,147	600,300	0	(277)	0	(277)	0	600,024	0	(24)	(24)	21,152	07/15/2022
142339-AF-7	Carlisle Cos Inc Nt 3.750% 11/15/22		10/17/2022	Call 100.0000		250,000	250,000.00	238,188	248,674	0	1,205	0	1,205	0	249,879	0	121	121	8,594	11/15/2022
144285-AK-9	Carpenter Technology Nt		04/15/2022	Call 102.0063		622,238	610,000.00	592,231	607,330	0	642	0	642	0	607,971	0	2,029	2,029	29,129	03/01/2023
14687P-AE-5	Carvana Auto Receivables Trust 2020-N1A		01/25/2022	Wells Fargo Investments		505,000	500,000.00	499,938	499,957	0	4	0	4	0	499,960	0	5,040	5,040	1,429	06/16/2025
19421U-AC-8	CASL 2019-A B 3.810% 12/28/48		12/25/2022	Paydown		60,072	60,072.00	60,067	60,073	0	(1)	0	(1)	0	60,072	0	0	0	1,190	12/28/2048
12510H-AC-4	CAUTO 2020-1A A3 3.250% 02/15/50		12/15/2022	Paydown		5,795	5,795.00	5,791	5,792	0	3	0	3	0	5,795	0	0	0	87	02/15/2050
12509K-AC-0	CCG 2018-2 B 3.480% 12/15/25		03/14/2022	Paydown		346,361	346,361.00	346,332	346,360	0	0	0	0	0	346,361	0	0	0	2,603	12/15/2025
15132E-DR-6	CDMC 2003-4 B1 5.500% 05/25/33		12/01/2022	Paydown		4,703	6,386.00	4,173	3,182	0	1,521	0	1,521	0	4,703	0	0	0	86	05/25/2033
15673E-AA-1	Cerberus Loan Funding 2020-1A A		03/31/2022	Deutsche Bank Securities Inc		1,999,000	2,000,000.00	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(1,000)	(1,000)	19,247	10/15/2031
161546-FV-3	CFAB 2003-4 1A5 5.069% 05/25/33		10/01/2022	Paydown		37,258	37,258.00	39,165	36,841	0	417	0	417	0	37,258	0	0	0	805	05/25/2033
161542-DD-4	CFLAT 2003-C2 2AP 0.000% 08/25/34		12/01/2022	Paydown		26,277	26,277.00	21,881	21,655	0	4,622	0	4,622	0	26,277	0	0	0	0	08/25/2034
63172D-AA-9	CFOZ 2019-1 A 3.980% 08/15/34		11/15/2022	Paydown		222,155	222,155.00	222,427	221,466	0	689	0	689	0	222,155	0	0	0	4,927	08/15/2034
16162T-W2-8	CHASE 2002-S6 B1 6.500% 05/25/32		01/25/2022	Call 100.0002		23,575	23,575.00	23,514	19,553	0	15	0	15	0	19,568	0	4,007	4,007	128	05/25/2032
166764-AH-3	Chevron Corp Nt 3.191% 06/24/23		03/02/2022	Various		1,017,520	1,000,000.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	17,520	17,520	6,205	06/24/2023
00440E-AP-2	Chubb INA Holdings Nt 2.700% 03/13/23		05/25/2022	Various		551,133	550,000.00	530,996	547,260	0	898	0	898	0	548,158	0	2,975	2,975	10,436	03/13/2023
171265-C#-6	Chugach Electric Bd 2.910% 10/30/50		10/31/2022	Redemption 100.0000		20,571	20,571.00	20,571	20,571	0	0	0	0	0	20,571	0	0	0	449	10/30/2050
12575A-AB-3	CIMNL 2021-1 A2 2.570% 07/20/51		12/20/2022	Paydown		26,434	26,434.00	26,423	26,424	0	11	0	11	0	26,434	0	0	0	368	07/20/2051
172967-FT-3	Citigroup Inc Nt 4.500% 01/14/22		01/14/2022	Maturity		1,100,000	1,100,000.00	1,191,322	1,100,428	0	(428)	0	(428)	0	1,100,000	0	0	0	24,750	01/14/2022
14856G-AA-8	CLAST 2021-1A A 3.474% 01/15/46		12/15/2022	Paydown		71,345	71,345.00	71,343	71,271	0	74	0	74	0	71,345	0	0	0	1,347	01/15/2046

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 Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
205887-BJ-0	ConAgra Inc Nt 3.250% 09/15/22		09/15/2022	Maturity		200,000	200,000.00	199,169	199,933	0	67	0	67	0	200,000	0	0	0	6,500	09/15/2022
21079N-AA-9	Continental Airlines Inc Ser A Nt		04/19/2022	Redemption 99.9941		300,261	300,279.00	340,816	302,259	0	(1,998)	0	(1,998)	0	300,261	0	0	0	8,983	04/19/2022
21871@-AD-2	CoreSite LP Sr Nt Ser B		01/07/2022	Call 114.9927		574,964	500,000.00	500,000	500,000	0	0	0	0	0	500,000	0	0	0	83,464	04/17/2029
22541N-7A-1	CSFB 2003-10 DB1 5.563% 05/25/33		12/01/2022	Paydown		0	2,410.00	2,246	2,045	0	(2,045)	0	(2,045)	0	0	0	0	0	80	05/25/2033
231021-AR-7	Cummins Inc Nt 3.650% 10/01/23		11/16/2022	MarketAxess		395,472	400,000.00	397,608	399,518	0	239	0	239	0	399,757	0	(4,285)	(4,285)	16,506	10/01/2023
12669D-BW-7	CWHL 2002-19 B1 6.250% 11/25/32		10/01/2022	Paydown		0	1,824.00	1,033	0	1	(1)	0	0	0	0	0	0	0	0	11/25/2032
233046-AL-5	DB Master Finance LLC 2019-1A A23		11/20/2022	Paydown		470	470.00	467	467	0	3	0	3	0	470	0	0	0	13	05/20/2049
03789X-AE-8	DIN 19-1A A2II 4.723% 06/07/49		03/23/2022	Barclays Capital Inc.		495,309	495,000.00	495,000	494,898	0	5	0	5	0	494,904	0	405	405	7,144	06/07/2049
G2765*-AJ-3	Dionysus Aviation Des Act Co Ser I Sr Nt	D	12/28/2022	Call 106.3413		1,063,413	1,000,000.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	124,684	10/23/2030
251563-CP-5	DMSI 2004-1 B1 5.500% 09/25/33		12/01/2022	Paydown		125	125.00	106	123	0	2	0	2	0	125	0	0	0	4	09/25/2033
251563-CN-0	DMSI 2004-1 M 5.500% 09/25/33		12/01/2022	Paydown		375	375.00	332	314	0	61	0	61	0	375	0	0	0	11	09/25/2033
25755T-AK-6	DPABS 18-1A A2II 4.328% 07/25/48		08/30/2022	Guggenheim		643,326	673,750.00	597,532	611,301	0	6,126	0	6,126	0	617,427	0	25,899	25,899	24,786	07/25/2048
25755T-AK-6	DPABS 18-1A A2II 4.328% 07/25/48		07/25/2022	Paydown		5,250	5,250.00	4,656	4,763	0	487	0	487	0	5,250	0	0	0	114	07/25/2048
25755T-AH-3	DPABS 2017-1A A23 4.118% 07/25/47		10/25/2022	Paydown		2,150	2,150.00	2,087	2,100	0	50	0	50	0	2,150	0	0	0	55	07/25/2047
25755T-AL-4	DPABS 2019-1A A2 3.668% 10/25/49		03/23/2022	Cantor Fitzgerald Inc		141,637	147,000.00	137,451	138,758	0	196	0	196	0	138,955	0	2,682	2,682	2,247	10/25/2049
25755T-AL-4	DPABS 2019-1A A2 3.668% 10/25/49		01/25/2022	Paydown		375	375.00	351	354	0	21	0	21	0	375	0	0	0	3	10/25/2049
25755T-AP-5	DPABS 2021-1A A2II 3.151% 04/25/51		10/25/2022	Paydown		5,000	5,000.00	5,000	4,999	0	1	0	1	0	5,000	0	0	0	99	04/25/2051
252722-AB-9	DROT 2019-1A B 3.530% 02/20/32		12/20/2022	Paydown		26,195	26,195.00	26,190	25,809	0	386	0	386	0	26,195	0	0	0	456	02/20/2032
26441Y-AZ-0	Duke Realty LP Nt 3.250% 06/30/26		10/03/2022	Various		498,082	500,000.00	495,350	497,723	0	359	0	359	0	498,082	0	0	0	12,823	06/30/2026
26441Y-BB-2	Duke Realty LP Sr Nt 4.000% 09/15/28		10/03/2022	Tax Free Exchange		496,549	500,000.00	494,630	496,171	0	379	0	379	0	496,549	0	0	0	21,500	09/15/2028
29252B-AA-7	Enbridge Southern Lights LLC Sr Nt		12/31/2022	Redemption 100.0000		134,700	134,700.00	134,700	134,700	0	0	0	0	0	134,700	0	0	0	4,091	06/30/2040
29364D-AS-9	Entergy Arkansas Nt 3.700% 06/01/24		11/16/2022	MarketAxess		491,950	500,000.00	499,640	499,897	0	37	0	37	0	499,933	0	(7,983)	(7,983)	17,832	06/01/2024
294429-AJ-4	Equifax Nt 3.300% 12/15/22		06/24/2022	MarketAxess		250,203	250,000.00	249,620	249,958	0	21	0	21	0	249,979	0	223	223	4,400	12/15/2022
294429-AJ-4	Equifax Nt 3.300% 12/15/22		10/14/2022	Call 100.0000		100,000	100,000.00	93,145	99,169	0	681	0	681	0	99,851	0	149	149	2,741	12/15/2022
294829-AA-4	Ericsson LM Nt 4.125% 05/15/22	D	05/15/2022	Maturity		1,500,000	1,500,000.00	1,567,005	1,503,668	0	(3,668)	0	(3,668)	0	1,500,000	0	0	0	30,938	05/15/2022
29736R-AE-0	Estee Lauder Co Inc Nt		08/15/2022	Maturity		500,000	500,000.00	456,035	496,489	0	3,511	0	3,511	0	500,000	0	0	0	11,750	08/15/2022
26923*-AA-7	ET NOAA Building LLC Sr Sec Nt		12/15/2022	Redemption 100.0000		14,124	14,124.00	14,124	14,124	0	0	0	0	0	14,124	0	0	0	323	11/15/2030
29977K-AA-1	EVER 2013-2 A 3.000% 06/25/43		12/01/2022	Paydown		55,432	55,432.00	52,605	54,959	0	473	0	473	0	55,432	0	0	0	644	06/25/2043
35040T-AB-0	FFIN 2016-1A B 5.430% 06/15/35		03/15/2022	Call 100.0000		399,674	399,674.00	389,182	396,646	0	(2,611)	0	(2,611)	0	394,035	0	5,639	5,639	3,617	06/15/2035
35040T-AB-0	FFIN 2016-1A B 5.430% 06/15/35		02/15/2022	Paydown		45,501	45,501.00	44,306	45,156	0	345	0	345	0	45,501	0	0	0	311	06/15/2035
35040U-AB-7	FFIN 2017-1A B 4.140% 07/15/33		12/15/2022	Paydown		129,869	129,869.00	130,620	130,195	0	(326)	0	(326)	0	129,869	0	0	0	4,742	07/15/2033
35041J-AA-3	FFIN 2019-1A A 3.860% 11/15/34		04/07/2022	Goldman Sachs & Co		278,896	278,917.00	276,477	277,864	0	116	0	116	0	277,980	0	915	915	3,469	11/15/2034
35041J-AA-3	FFIN 2019-1A A 3.860% 11/15/34		03/15/2022	Paydown		41,818	41,818.00	41,452	41,660	0	158	0	158	0	41,818	0	0	0	267	11/15/2034
34417Q-AA-6	FOCUS 2018-1 A2 5.184% 10/30/48		10/30/2022	Paydown		1,600	1,600.00	1,600	1,600	0	0	0	0	0	1,600	0	0	0	52	10/30/2048
34417M-AB-3	FOCUS Brands Funding LLC 2017-1A A2II		10/30/2022	Paydown		2,500	2,500.00	2,595	2,568	0	(68)	0	(68)	0	2,500	0	0	0	80	04/30/2047
33851F-BP-1	FSMT 2018-6RR B1 5.004% 10/25/48		12/01/2022	Paydown		34,309	34,309.00	30,535	32,746	0	1,563	0	1,563	0	34,309	0	0	0	922	10/25/2048
36166V-AA-3	GCI Funding 1 LLC 2020-1 A		12/18/2022	Paydown		156,724	156,724.00	161,328	160,696	0	(3,972)	0	(3,972)	0	156,724	0	0	0	2,701	10/18/2045
37331N-AD-3	Georgia-Pacific Nt 3.734% 07/15/23		11/01/2022	MarketAxess		1,089,088	1,100,000.00	1,080,119	1,096,384	0	1,948	0	1,948	0	1,098,332	0	(9,244)	(9,244)	53,396	07/15/2023
38141G-VM-3	Goldman Sachs Group Inc Nt		11/01/2022	Barclays Capital Inc.		392,284	400,000.00	399,968	399,992	0	3	0	3	0	399,995	0	(7,711)	(7,711)	18,667	03/03/2024
40049J-AV-9	Grupo Televisa S.A. Nt	D	03/30/2022	Call 110.4545		441,818	400,000.00	485,370	427,611	0	(1,951)	0	(1,951)	0	425,660	0	(25,660)	(25,660)	55,951	03/18/2025
36228F-YL-4	GSR 2003-10 2A2 4.373% 10/25/33		12/01/2022	Paydown		2,773	2,773.00	2,668	2,595	0	178	0	178	0	2,773	0	0	0	47	10/25/2033

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 Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36228F-NF-9	GSR 2003-2F B3 6.000% 03/25/32		04/01/2022	Paydown		5,014	5,014.00	4,480	3,478	0	1,536	0	1,536	0	5,014	0	0	0	175	03/25/2032
36228F-TR-7	GSR 2003-5F B3 6.000% 08/25/32		12/01/2022	Paydown		3,843	26,997.00	12,559	9,129	0	(5,286)	0	(5,286)	0	3,843	0	0	0	1,049	08/25/2032
36228F-K3-9	GSR 2004-3F B2 5.726% 02/25/34		12/01/2022	Paydown		23,136	23,136.00	17,183	8,408	0	14,728	0	14,728	0	23,136	0	0	0	489	02/25/2034
381362-AL-6	GTCOP 2012-1A A2R 4.604% 06/15/34		12/15/2022	Paydown		809,904	809,904.00	809,884	809,887	0	17	0	17	0	809,904	0	0	0	15,233	06/15/2034
43285H-AA-6	HGVT 2020-AA A 2.740% 02/25/39		12/25/2022	Paydown		195,996	195,996.00	195,984	195,987	0	9	0	9	0	195,996	0	0	0	2,876	02/25/2039
43133J-AA-6	HITR 2019-2A A1 6.425% 05/22/39		05/22/2022	Paydown		69,002	69,002.00	68,743	68,772	0	230	0	230	0	69,002	0	0	0	651	05/22/2039
411707-AH-5	HNGRY 2020-1A A2 3.981% 12/20/50		12/20/2022	Paydown		5,000	5,000.00	5,000	4,999	0	1	0	1	0	5,000	0	0	0	124	12/20/2050
50587K-A#-8	Holcim Finance US LLC Gtd Sr Nt	D	10/28/2022	Call 103.2748		1,032,748	1,000,000.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	80,673	11/15/2030
436106-AA-6	HollyFrontier Corp Nt 5.875% 04/01/26		04/27/2022	Various		1,037,460	1,000,000.00	1,000,980	1,000,554	0	(37)	0	(37)	0	1,000,518	0	36,942	36,942	34,618	04/01/2026
26209X-AA-9	HONK 2020-1A A2 2020-1A A2		10/20/2022	Paydown		10,000	10,000.00	10,513	10,503	0	(503)	0	(503)	0	10,000	0	0	0	237	07/20/2050
26209X-AC-5	HONK 2020-1A A2 2020-2A A2		10/20/2022	Paydown		10,000	10,000.00	10,000	10,000	0	0	0	0	0	10,000	0	0	0	202	01/20/2051
42824C-AN-9	HP Enterprise Co Nt 4.400% 10/15/22		08/15/2022	Call 100.0000		500,000	500,000.00	529,195	503,168	0	(3,168)	0	(3,168)	0	500,000	0	0	0	18,333	10/15/2022
44053U-AA-5	HRZN 2019-1A A1 4.210% 07/15/27		11/15/2022	Paydown		279,276	279,276.00	279,253	279,280	0	(4)	0	(4)	0	279,276	0	0	0	4,469	07/15/2027
452308-AT-6	Illinois Tool Works Nt		03/22/2022	JP Morgan Securities Inc		152,469	150,000.00	149,472	149,870	0	13	0	13	0	149,883	0	2,586	2,586	2,960	03/01/2024
45783N-AA-5	INSTR 2021-1A A 2.300% 02/15/54		12/15/2022	Paydown		47,924	47,924.00	47,898	47,877	0	47	0	47	0	47,924	0	0	0	591	02/15/2054
459200-HU-8	Intl Business Machines Corp Nt		11/09/2022	MarketAxess		1,963,020	2,000,000.00	2,024,900	2,006,912	0	(2,785)	0	(2,785)	0	2,004,128	0	(41,108)	(41,108)	91,028	02/12/2024
46132F-AA-8	Invesco Finance PLC Nt		05/05/2022	Call 100.7240		1,661,946	1,650,000.00	1,588,194	1,642,687	0	2,720	0	2,720	0	1,645,407	0	4,593	4,593	34,290	11/30/2022
46433@-AA-6	Iskandar Ventures LLC Secured Rev Nts		12/15/2022	Redemption 100.0000		15,747	15,747.00	15,747	15,747	0	0	0	0	0	15,747	0	0	0	292	06/15/2039
466365-AC-7	JACK 2019-1A A23 4.970% 08/25/49		11/25/2022	Paydown		5,000	5,000.00	5,000	4,994	0	6	0	6	0	5,000	0	0	0	155	08/25/2049
466365-AB-9	JACK 2019-1A A2II 4.476% 08/25/49		11/25/2022	Paydown		1,510	1,510.00	1,578	1,561	0	(51)	0	(51)	0	1,510	0	0	0	42	08/25/2049
466365-AE-3	JACK 2022-1A A2II 4.136% 02/26/52		11/25/2022	Paydown		3,750	3,750.00	3,750	0	0	0	0	0	0	3,750	0	0	0	84	02/26/2052
469814-A@-6	Jacobs Engineering Group Inc Sr Nt Ser B		10/07/2022	Various		500,000	500,000.00	500,000	500,000	0	0	0	0	0	500,000	0	0	0	20,197	05/08/2028
469814-A#-4	Jacobs Engineering Group Inc Sr Nt Ser C		10/07/2022	Call 100.0000		1,000,000	1,000,000.00	998,245	998,625	0	105	0	105	0	998,731	0	1,269	1,269	41,308	05/08/2030
445658-CD-7	JB Hunt Transport Svcs Nt		11/01/2022	MarketAxess		979,870	1,000,000.00	1,020,000	1,006,728	0	(2,498)	0	(2,498)	0	1,004,230	0	(24,360)	(24,360)	43,633	03/15/2024
445658-CE-5	JB Hunt Transport Svcs Nt		08/15/2022	Maturity		1,000,000	1,000,000.00	997,510	999,756	0	244	0	244	0	1,000,000	0	0	0	33,000	08/15/2022
47659@-AA-1	Jersey City II (Jersey Cty,NJ) CTL Pass-		12/15/2022	Redemption 100.0000		10,171	10,171.00	10,269	10,258	0	(87)	0	(87)	0	10,171	0	0	0	273	10/15/2045
47760Q-AB-9	JIMMY 2017-1A A2II 4.846% 07/30/47		10/30/2022	Paydown		178,750	178,750.00	181,082	180,478	0	(1,728)	0	(1,728)	0	178,750	0	0	0	2,256	07/30/2047
G6515#-AL-8	John Wood Group PLC Ser D Sr Nt	D	10/31/2022	Call 100.0000		270,219	270,219.00	270,219	270,219	0	0	0	0	0	270,219	0	0	0	22,866	07/02/2031
G6515#-AC-8	John Wood Group PLC Sr Nt Ser C	D	10/31/2022	Call 100.0000		810,656	810,656.00	810,656	810,656	0	0	0	0	0	810,656	0	0	0	49,524	08/13/2026
46640M-AC-4	JPMMT 2013-3 A3 3.353% 07/25/43		12/01/2022	Paydown		202,698	202,698.00	205,929	203,027	0	(329)	0	(329)	0	202,698	0	0	0	2,299	07/25/2043
46648C-AH-7	JPMMT 2017-1 A8 3.449% 01/25/47		12/01/2022	Paydown		292,853	292,853.00	285,440	290,602	0	2,251	0	2,251	0	292,853	0	0	0	3,513	01/25/2047
46625H-JD-3	JPMorgan Chase & Co Nt		01/24/2022	Maturity		1,200,000	1,200,000.00	1,279,899	1,200,667	0	(667)	0	(667)	0	1,200,000	0	0	0	27,000	01/24/2022
46625H-JE-1	JPMorgan Chase & Co Nt		09/23/2022	Maturity		500,000	500,000.00	489,355	499,046	0	954	0	954	0	500,000	0	0	0	16,250	09/23/2022
46625H-JT-8	JPMorgan Chase & Co Nt		11/17/2022	MarketAxess		395,944	400,000.00	397,768	399,461	0	225	0	225	0	399,686	0	(3,742)	(3,742)	20,236	02/01/2024
46673*-AA-7	JRD Holdings Secured Trust Series A1 Pas		12/15/2022	Redemption 100.0000		7,579	7,579.00	7,579	7,579	0	0	0	0	0	7,579	0	0	0	133	12/15/2041
494550-BJ-4	Kinder Morgan Energy Partners Nt		03/01/2022	Maturity		150,000	150,000.00	149,871	149,998	0	2	0	2	0	150,000	0	0	0	3,113	03/01/2022
49255P-AA-1	KSTRL 2018-1A A 4.250% 12/15/38		12/15/2022	Paydown		25,944	25,944.00	25,212	25,343	0	601	0	601	0	25,944	0	0	0	369	12/15/2038
526057-BZ-6	Lennar Corp Nt 4.500% 04/30/24		11/21/2022	MarketAxess		98,774	100,000.00	100,000	100,000	0	0	0	0	0	100,000	0	(1,226)	(1,226)	4,788	04/30/2024
539830-BE-8	Lockheed Martin Nt 2.900% 03/01/25		02/22/2022	Various		511,000	500,000.00	498,570	499,505	0	22	0	22	0	499,527	0	11,473	11,473	6,968	03/01/2025
53948K-AA-7	LPSLT 2020-2 2.750% 07/20/47		12/20/2022	Paydown		93,266	93,266.00	93,227	92,859	0	406	0	406	0	93,266	0	0	0	1,225	07/20/2047
53948P-AA-6	LPSLT 2021-1GS A 2.290% 01/20/48		12/20/2022	Paydown		54,773	54,773.00	54,770	54,647	0	126	0	126	0	54,773	0	0	0	593	01/20/2048

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 Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
576434-AJ-3	MALT 2002-1 B1 6.750% 07/25/32		12/01/2022	Paydown		36,393	36,393.00	35,967	35,660	0	733	0	733	0	36,393	0	0	0	1,004	07/25/2032
55283L-AA-3	MAPSL 2019-1A A 4.458% 03/15/44		12/15/2022	Paydown		167,003	167,003.00	167,000	165,884	0	1,118	0	1,118	0	167,003	0	0	0	2,054	03/15/2044
55283A-AA-7	MCA Funding Hold LLC 2020-1 A		11/01/2022	Paydown		198,122	198,122.00	198,122	196,136	0	1,986	0	1,986	0	198,122	0	0	0	4,190	11/15/2035
55283A-AB-5	MCA Funding Hold LLC 2020-1 B		11/01/2022	Paydown		98,796	98,796.00	98,796	97,853	0	942	0	942	0	98,796	0	0	0	2,728	11/15/2035
581557-AZ-8	McKesson Corp Nt 2.700% 12/15/22		12/15/2022	Maturity		350,000	350,000.00	322,739	346,759	0	3,241	0	3,241	0	350,000	0	0	0	9,450	12/15/2022
58933Y-AR-6	Merck & Co Inc Nt 2.750% 02/10/25		05/26/2022	MarketAxess		500,200	500,000.00	499,175	499,719	0	35	0	35	0	499,754	0	446	446	10,962	02/10/2025
59001K-AH-3	MERITOR INC Nt 4.500% 12/15/28		09/29/2022	Call 101.6840		152,526	150,000.00	151,313	151,313	0	0	0	0	0	151,313	0	(1,313)	(1,313)	7,851	12/15/2028
55285Q-AB-8	MFA Trust 2022-NQM2 A2		12/01/2022	Paydown		103,230	103,230.00	99,318	0	0	3,912	0	3,912	0	103,230	0	0	0	1,005	05/25/2067
59523U-AA-5	Mid-America Apt LP Nt 4.300% 10/15/23		11/04/2022	Various		989,990	1,000,000.00	992,964	998,510	0	696	0	696	0	999,206	0	(9,216)	(9,216)	45,747	10/15/2023
589929-PK-8	MLMI 1998-G1 M1 7.630% 02/25/27		04/01/2022	Paydown		17,691	17,691.00	17,860	16,784	0	906	0	906	0	17,691	0	0	0	326	02/25/2027
D5472#-AF-7	Molkerei Alois Muller GmbH Sr Nt Ser F	D	07/18/2022	Maturity		2,250,000	2,250,000.00	2,249,421	2,249,980	0	20	0	20	0	2,250,000	0	0	0	83,700	07/18/2022
61945C-AC-7	Mosaic Co Nt 4.250% 11/15/23		11/03/2022	Various		592,296	600,000.00	597,312	599,407	0	263	0	263	0	599,670	0	(7,374)	(7,374)	24,933	11/15/2023
55336V-BK-5	MPLX LP Sr Nt 3.500% 12/01/22		08/26/2022	Call 100.1010		323,326	323,000.00	322,904	323,249	0	(161)	0	(161)	0	323,088	0	(88)	(88)	8,616	12/01/2022
629682-AA-3	NADG 2019-1 A 3.368% 12/28/49		12/28/2022	Paydown		5,000	5,000.00	5,000	4,999	0	1	0	1	0	5,000	0	0	0	90	12/28/2049
64016N-AA-5	Neighborly Issuer 2021-1A A2		10/30/2022	Paydown		10,000	10,000.00	10,000	10,000	0	0	0	0	0	10,000	0	0	0	224	04/30/2051
64352V-LY-5	New Century Home Equity Ln Tr 2005-A A4		02/01/2022	Paydown		7,334	7,334.00	6,810	5,738	0	1,597	0	1,597	0	7,334	0	0	0	38	08/25/2035
651229-AV-8	Newell Rubbermaid Inc Nt		10/19/2022	Call 100.0020		462,009	462,000.00	461,857	461,972	0	18	0	18	0	461,990	0	10	10	20,476	04/01/2023
64829X-AZ-5	NRZT 2018-5A B2 4.981% 12/25/57		12/01/2022	Paydown		26,915	26,915.00	27,707	27,392	0	(477)	0	(477)	0	26,915	0	0	0	732	12/25/2057
67181D-AK-7	OAKIG 2021-2A A2 2.904% 11/20/51		12/20/2022	Paydown		17,129	17,129.00	17,129	17,129	0	1	0	1	0	17,129	0	0	0	244	11/20/2051
67502#-AA-6	Ocean Spray (Lake-Midd MA) CTL Pass Thro		12/15/2022	Various		17,951	17,951.00	17,951	17,951	0	0	0	0	0	17,951	0	0	0	334	08/15/2036
67592L-AA-4	Octane Receivables Trust 2020-1A A		12/20/2022	Paydown		288,039	288,039.00	288,013	288,030	0	9	0	9	0	288,039	0	0	0	2,490	02/20/2025
69145A-AB-4	OXFIN 2019-1A A2 4.459% 02/15/27		12/15/2022	Paydown		228,841	228,841.00	229,076	218,903	0	9,938	0	9,938	0	228,841	0	0	0	5,443	02/15/2027
69145A-AC-2	OXFIN 2019-1A B 5.438% 02/15/27		12/15/2022	Paydown		103,302	103,302.00	103,302	101,336	0	1,966	0	1,966	0	103,302	0	0	0	3,380	02/15/2027
69144A-AA-7	OXFIN 2020-1A A2 3.101% 02/15/28		02/07/2022	Guggenheim		100,500	100,000.00	100,000	99,994	0	1	0	1	0	99,995	0	505	505	465	02/15/2028
709599-AH-7	Penske Truck Leasing Nt		07/11/2022	Various		1,200,000	1,200,000.00	1,268,062	1,204,639	0	(4,639)	0	(4,639)	0	1,200,000	0	0	0	58,500	07/11/2022
718546-AC-8	Phillips 66 Nt 4.300% 04/01/22		04/01/2022	Maturity		283,000	283,000.00	298,445	283,494	0	(494)	0	(494)	0	283,000	0	0	0	6,085	04/01/2022
718549-AD-0	Phillips 66 Partners Nt		05/05/2022	Taxable Exchange		488,495	500,000.00	499,939	499,965	0	2	0	2	0	499,968	0	(11,473)	(11,473)	11,051	10/01/2026
72650R-AZ-5	Plains All Amer Pipeline Nt		03/01/2022	Call 100.0000		1,650,000	1,650,000.00	1,694,050	1,650,967	0	(979)	0	(979)	0	1,649,988	0	12	12	15,056	06/01/2022
72703P-AB-9	PLNT 2018-1A A2II 4.666% 09/05/48		04/01/2022	Guggenheim		575,924	579,000.00	579,000	565,720	0	844	0	844	0	566,564	0	9,360	9,360	9,005	09/05/2048
72703P-AB-9	PLNT 2018-1A A2II 4.666% 09/05/48		03/05/2022	Paydown		1,500	1,500.00	1,500	1,466	0	34	0	34	0	1,500	0	0	0	18	09/05/2048
72703P-AC-7	PLNT 2019-1A A2 3.858% 12/05/49		02/02/2022	Guggenheim		495,053	490,000.00	490,000	489,998	0	(1)	0	(1)	0	489,998	0	5,055	5,055	3,098	12/05/2049
69349L-AK-4	PNC Bank Nt 2.950% 01/30/23		11/18/2022	Various		299,136	300,000.00	298,917	299,867	0	109	0	109	0	299,977	0	(841)	(841)	11,603	01/30/2023
74333N-AJ-1	PROG 2019-SFR2 E 4.142% 05/17/36		05/19/2022	Call 100.0000		700,000	700,000.00	637,000	661,318	0	5,642	0	5,642	0	666,960	0	33,040	33,040	12,081	05/17/2036
74352@-AA-5	Project Dixie AMZN 2.98 Pass Through Tr		12/10/2022	Redemption 100.0000		13,015	13,015.00	13,015	13,015	0	0	0	0	0	13,015	0	0	0	212	10/10/2041
76110G-P9-6	RALI 2002-QS13 M1 6.000% 03/25/26		11/01/2022	Paydown		0	202.00	189	0	0	0	0	0	0	0	0	0	0	0	03/25/2026
45660N-JC-0	RAST 2002-A12 B3 6.000% 11/25/32		12/01/2022	Paydown		0	11,753.00	10,412	3,786	0	(3,786)	0	(3,786)	0	0	0	0	0	0	11/25/2032
754907-AA-1	Rayonier Inc Nt 3.750% 04/01/22		01/04/2022	Various		1,600,000	1,600,000.00	1,588,219	1,599,605	0	13	0	13	0	1,599,618	0	382	382	15,500	04/01/2022
75625Q-AB-5	Reckitt Benckiser Treasury Svc Nt	D	11/07/2022	MarketAxess		984,080	1,000,000.00	1,000,525	1,000,001	0	(98)	0	(98)	0	999,903	0	(15,823)	(15,823)	41,083	09/21/2023
76110W-C7-9	Residential Asset Sec Corp 2004-KS8 MI1		12/01/2022	Paydown		46,502	46,502.00	40,987	45,062	0	1,440	0	1,440	0	46,502	0	0	0	1,027	09/25/2034
775109-BE-0	Rogers Communication Nt	A	04/27/2022	Barclays Capital Inc.		1,497,735	1,500,000.00	1,489,005	1,495,169	0	371	0	371	0	1,495,540	0	2,195	2,195	20,240	12/15/2025
75383H-AA-9	RPTOR 2019-1 A 4.213% 08/23/44		12/01/2022	Paydown		14,429	14,429.00	13,078	13,078	0	1,351	0	1,351	0	14,429	0	0	0	399	08/23/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
78403D-AM-2	SBA Tower Trust SBATOW 3.448		06/29/2022	Barclays Capital Inc.		990,000	1,000,000.00	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(10,000)	(10,000)	18,772	03/15/2023
78408L-AB-3	SC Johnson & Sons Inc Nt		11/17/2022	Various		1,917,660	2,000,000.00	1,998,160	1,999,431	0	178	0	178	0	1,999,609	0	(81,949)	(81,949)	76,492	09/30/2024
82280R-AG-4	SCOT 2017-1 A7 3.500% 04/25/47		12/01/2022	Paydown		345,835	345,835.00	331,078	341,694	0	4,141	0	4,141	0	345,835	0	0	0	4,234	04/25/2047
37959P-AA-5	SEACO 2020-1A A 2.170% 10/17/40	C	12/11/2022	Paydown		110,849	110,849.00	110,844	95,338	0	15,511	0	15,511	0	110,849	0	0	0	1,299	10/17/2040
81744Y-AA-4	SEMT 2013-4 A1 2.325% 04/25/43		12/01/2022	Paydown		76,615	76,615.00	68,187	68,372	0	8,242	0	8,242	0	76,615	0	0	0	661	04/25/2043
81745C-AA-1	SEMT 2013-7 A1 2.500% 06/25/43		12/01/2022	Paydown		145,922	145,922.00	132,150	132,617	0	13,304	0	13,304	0	145,922	0	0	0	1,707	06/25/2043
81746J-AN-7	SEMT 2017-CH2 A13 4.000% 12/25/47		12/01/2022	Paydown		182,620	182,620.00	186,717	184,878	0	(2,257)	0	(2,257)	0	182,620	0	0	0	2,840	12/25/2047
81746J-CE-5	SEMT 2017-CH2 B2B 4.537% 12/25/47		12/01/2022	Paydown		33,001	33,001.00	29,185	30,085	0	2,916	0	2,916	0	33,001	0	0	0	822	12/25/2047
78471K-AP-6	SFPMT 2016-1A 1AMF 3.000% 11/25/46		12/01/2022	Paydown		36,924	36,924.00	34,178	34,264	0	2,660	0	2,660	0	36,924	0	0	0	379	11/25/2046
824348-BD-7	Sherwin-Williams Co Sr Nt		02/28/2022	Various		613,296	600,000.00	605,538	602,274	0	(125)	0	(125)	0	602,149	0	11,147	11,147	11,605	02/01/2025
N7660#-AM-9	SHV Nederland BV Sr Nt Ser H	D	03/28/2022	Maturity		1,000,000	1,000,000.00	1,052,050	1,001,628	0	(1,628)	0	(1,628)	0	1,000,000	0	0	0	22,100	03/28/2022
83238P-AD-6	Smiths Group PLC Nt 3.625% 10/12/22	D	02/17/2022	Call 101.5690		203,138	200,000.00	195,839	199,577	0	69	0	69	0	199,647	0	353	353	5,655	10/12/2022
83402J-AD-0	SOFI 2016-B B 3.800% 04/25/37		12/25/2022	Paydown		1,000,000	1,000,000.00	999,462	1,007,730	0	(7,730)	0	(7,730)	0	1,000,000	0	0	0	38,000	04/25/2037
83546D-AJ-7	SONIC 2020-1A A2II 4.336% 01/20/50		12/20/2022	Paydown		2,500	2,500.00	2,673	2,652	0	(152)	0	(152)	0	2,500	0	0	0	59	01/20/2050
12530M-AB-1	SORT 2020-1 A2 1.990% 07/15/60		12/15/2022	Paydown		19,098	19,098.00	19,089	19,092	0	6	0	6	0	19,098	0	0	0	285	07/15/2060
844895-AV-4	Southwest Gas Corp Nt 3.875% 04/01/22		04/01/2022	Maturity		850,000	850,000.00	883,667	849,998	0	2	0	2	0	850,000	0	0	0	16,469	04/01/2022
845467-AH-2	Southwestern Energy Co Nt		01/24/2022	Call 100.0000		200,000	200,000.00	205,811	200,154	0	(48)	0	(48)	0	200,105	0	(105)	(105)	2,938	03/15/2022
85572R-AA-7	STARR 2018-1 A 4.089% 05/15/43		12/15/2022	Paydown		93,789	93,789.00	93,661	93,896	0	(107)	0	(107)	0	93,789	0	0	0	3,024	05/15/2043
857477-AM-5	State Street Corp Nt 3.700% 11/20/23		11/17/2022	MarketAxess		493,195	500,000.00	498,800	499,739	0	121	0	121	0	499,860	0	(6,665)	(6,665)	18,551	11/20/2023
859152-C*-9	Steris Corp Ser A-1A 3.200% 12/04/22		12/04/2022	Maturity		100,000	100,000.00	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,700	12/04/2022
859152-C@-7	Steris Corp Ser A-1B 3.200% 12/04/22		12/04/2022	Maturity		100,000	100,000.00	100,000	100,000	0	0	0	0	0	100,000	0	0	0	3,700	12/04/2022
86212V-AE-4	STR 2018-1A A2 4.260% 10/20/48		12/20/2022	Paydown		10,000	10,000.00	9,996	9,998	0	2	0	2	0	10,000	0	0	0	232	10/20/2048
86212V-AG-9	STR 2018-1A A4 4.740% 10/20/48		12/20/2022	Paydown		5,000	5,000.00	5,000	5,001	0	(1)	0	(1)	0	5,000	0	0	0	129	10/20/2048
86212X-AB-6	STR 2019-1 A2 3.650% 11/20/49		12/20/2022	Paydown		7,500	7,500.00	7,581	7,569	0	(69)	0	(69)	0	7,500	0	0	0	148	11/20/2049
86212X-AD-2	STR 2019-1 A4 4.490% 11/20/49		12/20/2022	Paydown		2,500	2,500.00	2,499	2,499	0	1	0	1	0	2,500	0	0	0	61	11/20/2049
86190B-AB-0	STR 2021-1A A2 2.960% 06/20/51		12/20/2022	Paydown		5,000	5,000.00	4,998	4,998	0	2	0	2	0	5,000	0	0	0	80	06/20/2051
86709L-AA-4	SUNBD 2020-1A A 3.671% 02/15/45		12/15/2022	Paydown		3,348	3,348.00	3,348	3,345	0	3	0	3	0	3,348	0	0	0	67	02/15/2045
86709L-AB-2	SUNBD 2020-1A B 4.703% 02/15/45		12/15/2022	Paydown		837	837.00	837	836	0	1	0	1	0	837	0	0	0	22	02/15/2045
78488L-AA-8	SWC 2018-1A A 4.750% 08/15/33		11/15/2022	Paydown		100,913	100,913.00	100,203	101,361	0	(448)	0	(448)	0	100,913	0	0	0	2,883	08/15/2033
87612E-BD-7	Target Corp Nt 3.500% 07/01/24		11/02/2022	Various		977,960	1,000,000.00	1,004,320	1,001,224	0	(402)	0	(402)	0	1,000,822	0	(22,862)	(22,862)	46,958	07/01/2024
88606W-AB-8	TBOLT 2017-A B 5.750% 05/17/32		12/15/2022	Paydown		1,520	1,520.00	1,576	1,554	0	(34)	0	(34)	0	1,520	0	0	0	48	05/17/2032
87233G-AG-5	TCP 2016-1A A2 7.736% 12/15/28		12/15/2022	Paydown		940,427	940,427.00	844,466	863,910	0	76,516	0	76,516	0	940,427	0	0	0	25,295	12/15/2028
87267J-AA-1	TFINS 2018-2A A1 5.474% 09/30/39		10/01/2022	Paydown		85,760	85,760.00	85,760	85,760	0	0	0	0	0	85,760	0	0	0	1,021	09/30/2039
89821J-AA-6	TFINS 2019-1A A1 6.510% 02/02/39		11/02/2022	Paydown		27,696	27,696.00	27,696	27,696	0	0	0	0	0	27,696	0	0	0	326	02/02/2039
G9523#-AF-5	The Weir Group PLC Sr Nt Ser B	D	02/16/2022	Maturity		1,050,000	1,050,000.00	1,082,315	1,050,538	0	(538)	0	(538)	0	1,050,000	0	0	0	22,418	02/16/2022
87404L-AA-0	TLWND 2019-1 A 3.967% 12/15/44		12/15/2022	Paydown		61,411	61,411.00	61,411	61,264	0	147	0	147	0	61,411	0	0	0	1,443	12/15/2044
88315L-AE-8	TMCL 2020-1A A 2.730% 08/21/45		12/20/2022	Paydown		59,057	59,057.00	59,047	58,851	0	206	0	206	0	59,057	0	0	0	917	08/21/2045
89233P-5T-9	Toyota Motor Credit Corp Nt	D	01/12/2022	Maturity		100,000	100,000.00	99,629	99,999	0	1	0	1	0	100,000	0	0	0	1,650	01/12/2022
89609M-AA-7	Tribute Rail LLC 2022-1 A		12/17/2022	Paydown		7,405	7,405.00	7,404	0	0	1	0	1	0	7,405	0	0	0	128	05/17/2052
90783X-AA-9	Union Pacific RR Ser 07-3 Nt		07/02/2022	Redemption 100.0000		39,658	39,658.00	46,742	43,598	0	(3,941)	0	(3,941)	0	39,658	0	0	0	1,240	01/02/2031
91324P-BZ-4	UnitedHealth Group Inc Nt		05/26/2022	MarketAxess		180,776	180,000.00	173,875	179,194	0	293	0	293	0	179,487	0	1,289	1,289	3,933	02/15/2023

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 Ident-ification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
91324P-CQ-3	UnitedHealth Group Inc Nt		05/17/2022	Goldman Sachs & Co		909,693	900,000.00	903,407	902,615	0	(54)	0	(54)	0	902,561	0	7,132	7,132	35,150	07/15/2035
91159J-AA-4	US Bancorp Nt 2.950% 07/15/22		06/15/2022	Call 100.0000		800,000	800,000.00	764,343	797,449	0	2,158	0	2,158	0	799,607	0	393	393	21,633	07/15/2022
91159H-HC-7	US Bancorp Nt 3.000% 03/15/22		02/15/2022	Call 100.0000		300,000	300,000.00	299,790	299,995	0	3	0	3	0	299,998	0	2	2	3,750	03/15/2022
91913Y-AS-9	Valero Energy Nt 3.650% 03/15/25		02/14/2022	Morgan Stanley & Co Inc		517,255	500,000.00	499,500	499,820	0	6	0	6	0	499,826	0	17,429	17,429	7,553	03/15/2025
91823A-AN-1	VBTOW 2020-1A C2 3.500% 06/15/50		02/28/2022	Call 100.0000		1,000,000	1,000,000.00	1,036,250	1,026,406	0	(1,039)	0	(1,039)	0	1,025,368	0	(25,368)	(25,368)	6,399	06/15/2050
92553P-AX-0	Viacom Inc Nt 3.875% 04/01/24		03/18/2022	Call 103.9960		311,988	300,000.00	297,576	299,374	0	56	0	56	0	299,430	0	570	570	17,381	04/01/2024
92838@-AA-1	Vista Ridge LLC Senior Secured Note		12/31/2022	Redemption 100.0000		17,125	17,125.00	17,125	17,125	0	0	0	0	0	17,125	0	0	0	277	10/14/2049
97063Q-AA-0	WESTF 2017-A A 4.690% 08/15/42		12/15/2022	Paydown		65,307	65,307.00	65,251	65,615	0	(290)	0	(290)	0	65,307	0	0	0	1,902	08/15/2042
87250E-AL-7	WINDR 2019-2A C 6.729% 01/15/33		02/18/2022	Call 100.0000		250,000	250,000.00	250,000	251,397	0	437	0	437	0	251,834	0	(1,834)	(1,834)	2,452	01/15/2033
974153-AB-4	Wingstop Funding 2020-1A A2		12/05/2022	Paydown		2,500	2,500.00	2,512	2,511	0	(11)	0	(11)	0	2,500	0	0	0	62	12/05/2050
Q9883#-AB-7	Z Energy Limited Ser B Sr Sec Nt	D	09/13/2022	Call 100.6700		503,350	500,000.00	500,000	500,000	0	0	0	0	0	500,000	0	0	0	27,422	01/04/2028
Q9883#-AC-5	Z Energy Limited Ser C Sr Sec Nt	D	09/13/2022	Call 101.7092		508,546	500,000.00	500,000	500,000	0	0	0	0	0	500,000	0	0	0	33,213	01/04/2030
98878C-AC-0	ZCCP 2018-1A A2 5.639% 01/16/31		10/16/2022	Paydown		10,199	10,199.00	10,097	10,147	0	52	0	52	0	10,199	0	0	0	268	01/16/2031
98877G-AQ-1	ZCCP 2019-1A A1R 5.704% 07/16/31		02/15/2022	Amherst		2,489,063	2,500,000.00	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(10,938)	(10,938)	14,077	07/16/2031
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)				XXX	85,883,126	86,003,304.00	85,932,554	85,465,448	1	180,608	204,609	(24,000)	0	85,672,193	0	(122,554)	(122,554)	2,680,250	XXX
2509999997	Subtotal - Bonds - Part 4				XXX	95,620,127	95,740,305	95,658,536	95,228,103	1	154,956	204,609	(49,652)	0	95,409,194	0	(122,554)	(122,554)	2,849,955	XXX
2509999999	Subtotal - Bonds				XXX	95,620,127	95,740,305.00	95,658,536	95,228,103	1	154,956	204,609	(49,652)	0	95,409,194	0	(122,554)	(122,554)	2,849,955	XXX
313392-78-9	Federal Home Loan Bank NY CL B CS		04/01/2022	Direct - No Vendor	10.000	1,000		1,000	1,000	0	0	0	0	0	1,000	0	0	0	11	
5029999999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other				XXX	1,000	XXX	1,000	1,000	0	0	0	0	0	1,000	0	0	0	11	XXX
5529999999	Common Stocks - Unit Investment Trusts - Designations Not Assigned by the SVO				XXX	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997	Subtotal - Common Stocks - Part 4				XXX	1,000	XXX	1,000	1,000	0	0	0	0	0	1,000	0	0	0	11	XXX
5989999999	Subtotal - Common Stocks				XXX	1,000	XXX	1,000	1,000	0	0	0	0	0	1,000	0	0	0	11	XXX
5999999999	Subtotal - Preferred and Common Stocks				XXX	1,000	XXX	1,000	1,000	0	0	0	0	0	1,000	0	0	0	11	XXX
6009999999	Totals					95,621,127	XXX	95,659,536	95,229,103	1	154,956	204,609	(49,652)	0	95,410,194	0	(122,554)	(122,554)	2,849,966	XXX

NONE Schedule D - Part 5

NONE Schedule D - Part 6 - Section 1 and 2

NONE Schedule DA - Part 1

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 Undiscounte Premium (Rec Paid	12 Current Year Initial Cost of Undiscounted Prem (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 (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index X5G3C4425	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	02/25/2022	02/17/2023	15	6,637,500	4425.000000	0	523,890	0	2,765		2,765	(521,126)	0	0	0	0		0/0
S&P 500 Index X5V2C3875	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	10/25/2022	10/20/2023	25	9,687,500	3875.000000	0	1,092,601	0	867,853		867,853	(224,747)	0	0	0	0		0/0
S&P 500 Index X5F3C4400	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	01/25/2022	01/20/2023	15	6,600,000	4400.000000	0	503,145	0	257		257	(502,888)	0	0	0	0		0/0
S&P 500 Index X5Z3C3875	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	12/27/2022	12/15/2023	15	5,812,500	3875.000000	0	583,245	0	577,761		577,761	(5,484)	0	0	0	0		0/0
S&P 500 Index X5N3C4000	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	08/31/2022	07/21/2023	15	6,000,000	4000.000000	0	555,150	0	310,575		310,575	(244,575)	0	0	0	0		0/0
S&P 500 Index X5U3C3725	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	09/26/2022	09/15/2023	15	5,587,500	3725.000000	0	564,705	0	615,768		615,768	51,062	0	0	0	0		0/0
S&P 500 Index X5X3C4050	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	11/28/2022	11/17/2023	20	8,100,000	4050.000000	0	773,640	0	544,700		544,700	(228,940)	0	0	0	0		0/0
S&P 500 Index X5K3C4025	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	06/09/2022	05/19/2023	20	8,050,000	4025.000000	0	808,041	0	278,900		278,900	(529,141)	0	0	0	0		0/0
S&P 500 Index X5Q3C4225	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	08/25/2022	08/18/2023	15	6,337,500	4225.000000	0	600,375	0	194,400		194,400	(405,975)	0	0	0	0		0/0
S&P 500 Index X5H3C4575	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	03/25/2022	03/17/2023	15	6,862,500	4575.000000	0	539,430	0	3,750		3,750	(535,680)	0	0	0	0		0/0
S&P 500 Index X5J3C4325	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	04/25/2022	04/21/2023	15	6,487,500	4325.000000	0	588,510	0	41,853		41,853	(546,658)	0	0	0	0		0/0
S&P 500 Index X5M3C3950	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	06/28/2022	06/16/2023	15	5,925,000	3950.000000	0	537,990	0	303,542		303,542	(234,449)	0	0	0	0		0/0
0159999999 Call Options and Warrants - Hedging Other - Purchased Options						XXX	XXX	XXX	XXX	0	7,670,722	0	3,742,124	XXX	3,742,124	(3,928,601)	0	0	0	0	XXX	XXX
0219999999 Subtotal - Hedging Other - Purchased Options						XXX	XXX	XXX	XXX	0	7,670,722	0	3,742,124	XXX	3,742,124	(3,928,601)	0	0	0	0	XXX	XXX
0439999999 Subtotal - Call Options and Warrants - Purchased Options						XXX	XXX	XXX	XXX	0	7,670,722	0	3,742,124	XXX	3,742,124	(3,928,601)	0	0	0	0	XXX	XXX
0499999999 Subtotal - Total Purchased Options						XXX	XXX	XXX	XXX	0	7,670,722	0	3,742,124	XXX	3,742,124	(3,928,601)	0	0	0	0	XXX	XXX
S&P 500 Index X5K3C4275	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	06/09/2022	05/19/2023	20	8,550,000	4275.000000	0	(535,919)	0	(105,147)		(105,147)	430,772	0	0	0	0		0/0
S&P 500 Index X5Q3C4550	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	08/25/2022	08/18/2023	15	6,825,000	4550.000000	0	(343,035)	0	(64,402)		(64,402)	278,633	0	0	0	0		0/0
S&P 500 Index X5V2C4200	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	10/25/2022	10/20/2023	25	10,500,000	4200.000000	0	(684,199)	0	(458,417)		(458,417)	225,783	0	0	0	0		0/0

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 Undiscounte Premium (Rec Paid	12 Current Year Initial Cost of Undiscounted Prem (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 (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 Index X5Z3C4150	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	12/27/2022	12/15/2023	15	6,225,000	4150.000000	0	(367,905)	0	(362,175)		(362,175)	5,730	0	0	0	0		0/0
S&P 500 Index X5N3C4250	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	08/31/2022	07/21/2023	15	6,375,000	4250.000000	0	(358,560)	0	(150,900)		(150,900)	207,660	0	0	0	0		0/0
S&P 500 Index X5U3C4000	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	09/26/2022	09/15/2023	15	6,000,000	4000.000000	0	(362,115)	0	(377,850)		(377,850)	(15,735)	0	0	0	0		0/0
S&P 500 Index X5G3C4750	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	02/25/2022	02/17/2023	15	7,125,000	4750.000000	0	(271,800)	0	(346)		(346)	271,454	0	0	0	0		0/0
S&P 500 Index X5H3C4900	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	03/25/2022	03/17/2023	15	7,350,000	4900.000000	0	(278,940)	0	(804)		(804)	278,135	0	0	0	0		0/0
S&P 500 Index X5F3C4700	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	01/25/2022	01/20/2023	15	7,050,000	4700.000000	0	(278,055)	0	(2)		(2)	278,053	0	0	0	0		0/0
S&P 500 Index X5J3C4600	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	04/25/2022	04/21/2023	15	6,900,000	4600.000000	0	(364,545)	0	(8,550)		(8,550)	355,995	0	0	0	0		0/0
S&P 500 Index X5X3C4350	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	11/28/2022	11/17/2023	20	8,700,000	4350.000000	0	(465,520)	0	(284,200)		(284,200)	181,320	0	0	0	0		0/0
S&P 500 Index X5M3C4225	Interest Credit Hedged	N/A	Equity/Index	US - CBOE	06/28/2022	06/16/2023	15	6,337,500	4225.000000	0	(331,650)	0	(128,451)		(128,451)	203,199	0	0	0	0		0/0
0649999999 Call Options and Warrants - Hedging Other - Written Options						XXX	XXX	XXX	XXX	0	(4,642,243)	0	(1,941,244)	XXX	(1,941,244)	2,700,999	0	0	0	0	XXX	XXX
0709999999 Subtotal - Hedging Other - Written Options						XXX	XXX	XXX	XXX	0	(4,642,243)	0	(1,941,244)	XXX	(1,941,244)	2,700,999	0	0	0	0	XXX	XXX
0929999999 Subtotal - Call Options and Warrants - Written Options						XXX	XXX	XXX	XXX	0	(4,642,243)	0	(1,941,244)	XXX	(1,941,244)	2,700,999	0	0	0	0	XXX	XXX
0989999999 Subtotal - Total Written Options						XXX	XXX	XXX	XXX	0	(4,642,243)	0	(1,941,244)	XXX	(1,941,244)	2,700,999	0	0	0	0	XXX	XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP						XXX	XXX	XXX	XXX	0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999 Subtotal - Hedging Other						XXX	XXX	XXX	XXX	0	3,028,479	0	1,800,880	XXX	1,800,880	(1,227,602)	0	0	0	0	XXX	XXX
1759999999 Totals						XXX	XXX	XXX	XXX	0	3,028,479	0	1,800,880	XXX	1,800,880	(1,227,602)	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedul 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 Year(s) Initia Cost of Undiscounte Premium (Received) P	14 Current Year Initial Cost of Undiscounted Premiums (Received) Paid	15 Consideratio 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 (Amortizatio /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)
S&P 500 Index X5J2C4200	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	04/23/2021	04/14/2022	04/18/2022	Closing Sale	12	5,040,000	4200.000000	323,748	0	302,460	0	302,460		(412,468)	0	0	(21,288)	0	0	0/0
S&P 500 Index X5H2C3950	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	03/25/2021	03/18/2022	03/18/2022	Closing Sale	30	11,850,000	3950.000000	825,211	0	1,377,990	0	1,377,990		(1,667,659)	0	0	552,779	0	0	0/0
S&P 500 Index X5V2C4600	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	10/25/2021	10/21/2022	10/25/2022	Expiration	30	13,800,000	4600.000000	878,614	0	0	0	0		(395,073)	0	0	(878,614)	0	0	0/0
S&P 500 Index X5K2C4250	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	05/25/2021	05/20/2022	05/27/2022	Expiration	15	6,375,000	4250.000000	376,701	0	0	0	0		(514,299)	0	0	(376,701)	0	0	0/0
S&P 500 Index X5N2C4450	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	07/27/2021	07/15/2022	07/18/2022	Expiration	12	5,340,000	4450.000000	313,656	0	0	0	0		(247,936)	0	0	(313,656)	0	0	0/0
S&P 500 Index X5X2C4725	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	11/26/2021	11/18/2022	11/21/2022	Expiration	20	9,450,000	4725.000000	596,520	0	0	0	0		(120,802)	0	0	(596,520)	0	0	0/0
S&P 500 Index X5U2C4500	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	09/24/2021	09/16/2022	09/16/2022	Expiration	12	5,400,000	4500.000000	349,416	0	0	0	0		(217,405)	0	0	(349,416)	0	0	0/0
S&P 500 Index X5M2C4325	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	06/25/2021	06/17/2022	06/17/2022	Expiration	15	6,487,500	4325.000000	362,206	0	0	0	0		(459,437)	0	0	(362,206)	0	0	0/0
S&P 500 Index X5Q2C4550	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	08/26/2021	08/19/2022	08/19/2022	Expiration	14	6,370,000	4550.000000	365,246	0	0	0	0		(218,236)	0	0	(365,246)	0	0	0/0
S&P 500 Index X5F2C3875	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	01/25/2021	01/21/2022	01/21/2022	Closing Sale	12	4,650,000	3875.000000	329,736	0	716,460	0	716,460		(743,310)	0	0	386,724	0	0	0/0
S&P 500 Index X5Z2C4775	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	01/05/2022	12/16/2022	12/16/2022	Expiration	14	6,685,000	4775.000000	0	479,318	0	0	0		0	0	0	(479,318)	0	0	0/0
S&P 500 Weekly X5J2C4455	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	04/21/2022	04/25/2022	04/25/2022	Expiration	10	4,455,000	4455.000000	0	9,530	0	0	0		0	0	0	(9,530)	0	0	0/0
0159999999 Call Options and Warrants - Hedging Other - Purchased Optio						X X X	X X X	X X X	X X X	X X X	X X X	4,721,054	488,848	2,396,910	0	2,396,910	X X X	(4,996,625)	0	0	(2,812,992)	0	0	X X X

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedul 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 Year(s) Initia Cost of Undiscounte Premium (Received) P	14 Current Year Initial Cost of Undiscounted Premiums (Received) Paid	15 Consideratio 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 (Amortizatio /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)
0219999999 Subtotal - Hedging Other - Purchased Options						X X X	X X X	X X X	X X X	X X X	X X X	4,721,054	488,848	2,396,910	0	2,396,910	X X X	(4,996,625)	0	0	(2,812,992)	0	0	X X X
0439999999 Subtotal - Call Options and Warrants - Purchased Options						X X X	X X X	X X X	X X X	X X X	X X X	4,721,054	488,848	2,396,910	0	2,396,910	X X X	(4,996,625)	0	0	(2,812,992)	0	0	X X X
0499999999 Subtotal - Total Purchased Options						X X X	X X X	X X X	X X X	X X X	X X X	4,721,054	488,848	2,396,910	0	2,396,910	X X X	(4,996,625)	0	0	(2,812,992)	0	0	X X X
S&P 500 Index X5M2C4650	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	06/25/2021	06/17/2022	06/17/2022	Expiration	15	6,975,000	4650.000000	(137,114)	0	0	0	0		308,060	0	0	137,114	0	0	0/0
S&P 500 Index X5V2C4925	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	10/25/2021	10/21/2022	10/25/2022	Expiration	30	14,775,000	4925.000000	(389,577)	0	0	0	0		270,423	0	0	389,577	0	0	0/0
S&P 500 Index X5N2C4750	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	07/27/2021	07/15/2022	07/18/2022	Expiration	12	5,700,000	4750.000000	(140,784)	0	0	0	0		161,604	0	0	140,784	0	0	0/0
S&P 500 Index X5X2C5050	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	11/26/2021	11/18/2022	11/21/2022	Expiration	20	10,100,000	5050.000000	(286,400)	0	0	0	0		67,300	0	0	286,400	0	0	0/0
S&P 500 Index X5Q2C4875	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	08/26/2021	08/19/2022	08/19/2022	Expiration	14	6,825,000	4875.000000	(152,362)	0	0	0	0		132,118	0	0	152,362	0	0	0/0
S&P 500 Index X5U2C4800	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	09/24/2021	09/16/2022	09/16/2022	Expiration	12	5,760,000	4800.000000	(164,544)	0	0	0	0		156,194	0	0	164,544	0	0	0/0
S&P 500 Index X5J2C4500	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	04/23/2021	04/14/2022	04/18/2022	Expiration	12	5,400,000	4500.000000	(149,916)	0	0	0	0		277,062	0	0	149,916	0	0	0/0
S&P 500 Index X5K2C4575	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	05/25/2021	05/20/2022	05/27/2022	Expiration	15	6,862,500	4575.000000	(156,109)	0	0	0	0		338,666	0	0	156,109	0	0	0/0
S&P 500 Index X5F2C4150	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	01/25/2021	01/21/2022	01/21/2022	Closing Purchase	12	4,980,000	4150.000000	(167,664)	0	(386,508)	0	(386,508)		577,315	0	0	(218,844)	0	0	0/0
S&P 500 Index X5H2C4225	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	03/25/2021	03/18/2022	03/18/2022	Closing Purchase	30	12,675,000	4225.000000	(424,654)	0	(553,110)	0	(553,110)		1,293,861	0	0	(128,456)	0	0	0/0
S&P 500 Index X5Z2C5100	Interest Credit Hedged	N/A	Equity/Index	US - CBOE XXX	01/05/2022	12/16/2022	12/16/2022	Expiration	14	7,140,000	5100.000000	0	(237,034)	0	0	0		0	0	0	237,034	0	0	0/0

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedul 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 Year(s) Initia Cost of Undiscounte Premium (Received) P	14 Current Year Initial Cost of Undiscounted Premiums (Received) Paid	15 Consideratio 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 (Amortizatio /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)
0649999999 Call Options and Warrants - Hedging Other - Written Options						XXX	XXX	XXX	XXX	XXX	XXX	(2,169,124)	(237,034)	(939,618)	0	(939,618)	XXX	3,582,603	0	0	1,466,540	0	0	XXX
0709999999 Subtotal - Hedging Other - Written Options						XXX	XXX	XXX	XXX	XXX	XXX	(2,169,124)	(237,034)	(939,618)	0	(939,618)	XXX	3,582,603	0	0	1,466,540	0	0	XXX
0929999999 Subtotal - Call Options and Warrants - Written Options						XXX	XXX	XXX	XXX	XXX	XXX	(2,169,124)	(237,034)	(939,618)	0	(939,618)	XXX	3,582,603	0	0	1,466,540	0	0	XXX
0989999999 Subtotal - Total Written Options						XXX	XXX	XXX	XXX	XXX	XXX	(2,169,124)	(237,034)	(939,618)	0	(939,618)	XXX	3,582,603	0	0	1,466,540	0	0	XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Un						XXX	XXX	XXX	XXX	XXX	XXX	0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999 Subtotal - Hedging Other						XXX	XXX	XXX	XXX	XXX	XXX	2,551,930	251,814	1,457,292	0	1,457,292	XXX	(1,414,022)	0	0	(1,346,452)	0	0	XXX
1759999999 Totals						XXX	XXX	XXX	XXX	XXX	XXX	2,551,930	251,814	1,457,292	0	1,457,292	XXX	(1,414,022)	0	0	(1,346,452)	0	0	XXX

SCHEDULE DB - PART A - SECTION 2

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

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

NONE Schedule DB - Part B - Section 1

NONE Schedule DB - Part B - Section 2

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
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/ Adjusted Carrying Value >0	Contracts With Book/ Adjusted Carrying Value <0	Exposure net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 Aggregate Sum of Exchange Traded Derivatives	X X X	X X X	0	0	3,742,124	(1,941,243)	3,742,124	3,742,124	(1,941,243)	3,742,124	0	0
0999999999 Gross Totals			0	0	3,742,124	(1,941,243)	3,742,124	3,742,124	(1,941,243)	3,742,124	0	0
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					3,742,124	(1,941,243)						

NONE **Schedule DB - Part D - Section 2**

NONE **Schedule DB - Part E**

NONE **Schedule DL - Part 1**

NONE **Schedule DL - Part 2**

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 *
OPEN DEPOSITORIES							
Bank of New York	New York, NY		0.000	0	0	338,490	
US Bank	Mineapolis, MN		0.000	0	0	559,375	
Federal Home Loan Bank New York	New York, NY		5.058	75,223	0	575,506	
0199998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories		X X X	X X X	0	0	0	X X X
0199999 Totals - Open Depositories		X X X	X X X	75,223	0	1,473,371	X X X
SUSPENDED DEPOSITORIES							
0299998 Deposits in (0) depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories		X X X	X X X	0	0	0	X X X
0299999 Totals - Suspended Depositories		X X X	X X X	0	0	0	X X X
0399999 Total Cash on Deposit		X X X	X X X	75,223	0	1,473,371	X X X
0499999 Cash in Company's Office		X X X	X X X	X X X	X X X	3,846	X X X
0599999 Total Cash		X X X	X X X	75,223	0	1,477,217	X X X

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

1. January	1,696,554	4. April	5,003,620	7. July	11,568,364	10. October	10,053,848
2. February	3,613,983	5. May	5,785,745	8. August	9,679,534	11. November	13,331,500
3. March	8,920,075	6. June	9,928,856	9. September	7,333,819	12. December	1,473,371

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 & Accrued	9 Amount Received During Year
091990-06-9	Black Rock Liq Funds FedFund T-Fund MM		12/30/2022	0.000	X X X	22,811,328	0	95
8309999999 All Other Money Market Mutual Funds						22,811,328	0	95
8609999999 Total Cash Equivalents						22,811,328	0	95

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

Line Number								
1A	1A $	0	1B $	0	1C $	0	1D $	0
1B	2A $	0	2B $	0	2C $	0	1E $	0
1C	3A $	0	3B $	0	3C $	0	1F $	0
1D	4A $	0	4B $	0	4C $	0	1G $	0
1E	5A $	0	5B $	0	5C $	0		
1F	6 $	0						

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
		Type of Depo	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			0	0	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			0	0	0	0
11. Georgia	GA			0	0	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			0	0	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			0	0	0	0
30. New Hampshire	NH			0	0	0	0
31. New Jersey	NJ			0	0	0	0
32. New Mexico	NM			0	0	0	0
33. New York	NY	B	State requirement	508,668	455,585	0	0
34. North Carolina	NC			0	0	0	0
35. North Dakota	ND			0	0	0	0
36. Ohio	OH			0	0	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			0	0	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			0	0	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. US 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 Other Alien and Other	OT	XXX	XXX	0	0	0	0
59. Total		XXX	XXX	508,668	455,585	0	0

DETAILS OF WRITE-INS						
5801.			0	0	0	0
5802.			0	0	0	0
5803.			0	0	0	0
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0